

# FTSE Emerging Index

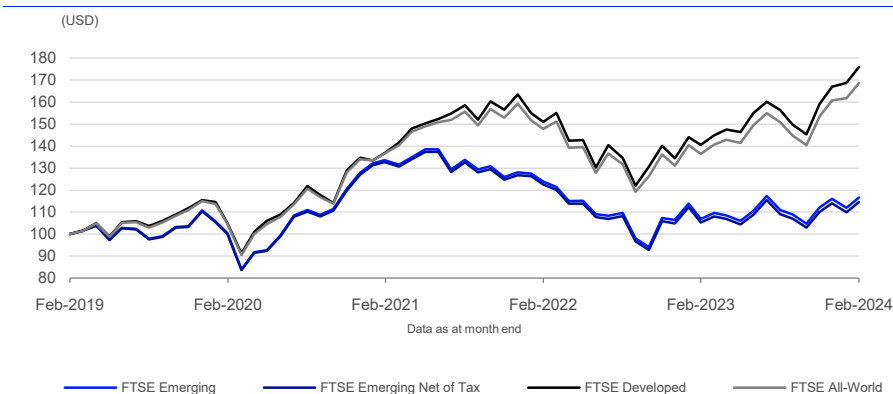
Data as at: 29 February 2024

The FTSE Emerging Index provides investors with a comprehensive means of measuring the performance of the most liquid Large and Mid Cap companies in the emerging markets.

FTSE Emerging Markets indexes are part of the FTSE Global Equity Index Series (GEIS). The series includes large and mid cap securities from advanced and secondary emerging markets, classified in accordance with FTSE's transparent Country Classification Review Process.

The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Emerging	4.1	5.1	0.5	9.2	-12.7	16.7	-4.4	3.1	11.8	15.8	18.2
FTSE Emerging Net of Tax	4.1	5.0	0.5	8.7	-13.7	14.5	-4.8	2.7	11.8	15.8	18.2
FTSE Developed	10.5	12.5	5.3	25.2	28.6	76.0	8.7	12.0	10.5	15.8	18.1
FTSE All-World	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	17.7

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1
FTSE Emerging Net of Tax	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2	-17.3	8.6
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

## FEATURES

### Universe

All the countries that make up the Advanced Emerging and Secondary Emerging markets within the FTSE Global Equity Index Series.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging	0.7	-0.3	0.2	0.2	-11.3	-32.9	-34.8	-35.7
FTSE Emerging Net of Tax	0.7	-0.4	0.2	0.2	-11.4	-33.3	-35.3	-36.0
FTSE Developed	2.3	0.5	0.7	0.6	-10.4	-26.1	-34.0	-34.0
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	523,904	7.87
Tencent Holdings (P Chip)	China	Software and Computer Services	221,097	3.32
Alibaba Group Holding (P Chip)	China	Retailers	158,205	2.38
Reliance Industries	India	Oil Gas and Coal	118,380	1.78
HDFC Bank	India	Banks	79,708	1.20
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	75,285	1.13
Infosys	India	Software and Computer Services	70,726	1.06
China Construction Bank (H)	China	Banks	58,189	0.87
Meituan Dianping (P Chip)	China	Software and Computer Services	54,494	0.82
MediaTek	Taiwan	Technology Hardware and Equipment	53,647	0.81
Totals			1,413,634	21.24

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	223	1,575,496	23.67
1510	Telecommunications	74	263,024	3.95
2010	Health Care	178	240,448	3.61
3010	Banks	167	1,168,643	17.56
3020	Financial Services	108	189,059	2.84
3030	Insurance	41	178,125	2.68
3510	Real Estate	101	145,688	2.19
4010	Automobiles and Parts	71	190,105	2.86
4020	Consumer Products and Services	82	191,849	2.88
4030	Media	32	20,836	0.31
4040	Retailers	51	289,243	4.35
4050	Travel and Leisure	42	113,746	1.71
4510	Food Beverage and Tobacco	115	273,958	4.12
4520	Personal Care Drug and Grocery Stores	53	125,558	1.89
5010	Construction and Materials	85	143,897	2.16
5020	Industrial Goods and Services	279	404,033	6.07
5510	Basic Resources	135	281,575	4.23
5520	Chemicals	107	137,646	2.07
6010	Energy	109	470,203	7.06
6510	Utilities	134	252,878	3.80
Totals		2187	6,656,008	100.00

INFORMATION

Index Universe

Emerging markets within the Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR, Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	83	431,131	6.48
Chile	21	39,639	0.60
China	1237	1,884,667	28.32
Colombia	5	11,133	0.17
Czech Rep.	5	10,015	0.15
Egypt	3	6,138	0.09
Greece	26	43,321	0.65
Hungary	4	19,208	0.29
Iceland	10	8,098	0.12
India	213	1,439,042	21.62
Indonesia	42	147,632	2.22
Kuwait	9	62,732	0.94
Malaysia	39	118,180	1.78
Mexico	39	214,479	3.22
Pakistan	1	288	0.00
Philippines	26	53,640	0.81
Qatar	17	68,028	1.02
Romania	6	9,599	0.14
Saudi Arabia	56	324,382	4.87
South Africa	41	204,797	3.08
Taiwan	119	1,214,659	18.25
Thailand	50	137,812	2.07
Turkiye	104	86,338	1.30
UAE	31	121,052	1.82
Totals	2187	6,656,008	100.00

Index Characteristics

Attributes	FTSE Emerging
Number of constituents	2187
Net MCap (USDm)	6,656,008
Dividend Yield %	3.09
Constituent Sizes (Net MCap USDm)	
Average	3,043
Largest	523,904
Smallest	20
Median	697
Weight of Largest Constituent (%)	7.87
Top 10 Holdings (% Index MCap)	21.24

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