

# FTSE Emerging Index

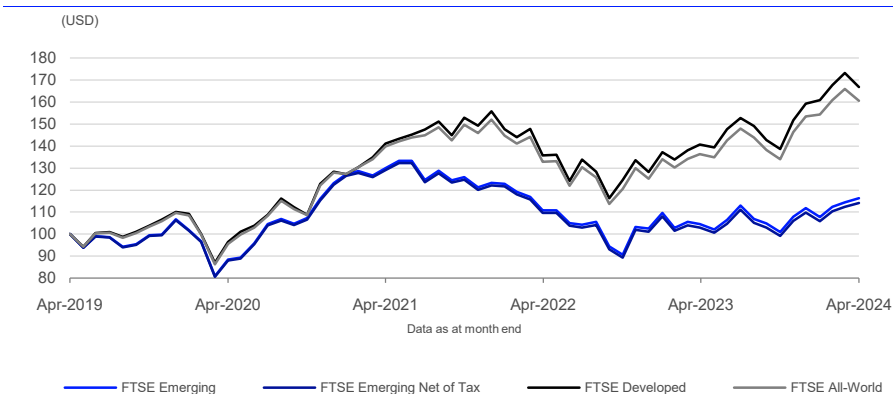
Data as at: 30 April 2024

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	7.9	15.3	4.0	11.3	-10.5	16.3	-3.6	3.1	11.6	15.7	18.2
FTSE Emerging Net of Tax	7.8	15.1	4.0	10.8	-11.6	14.1	-4.0	2.7	11.6	15.7	18.2
FTSE Developed	3.7	20.3	4.8	18.6	18.2	66.8	5.7	10.8	10.1	15.9	18.2
FTSE All-World	4.1	19.8	4.7	17.8	14.9	60.6	4.7	9.9	9.8	15.4	17.8

\* 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	0.9	-0.2	0.2	0.2	-11.3	-32.9	-34.8	-35.7
FTSE Emerging Net of Tax	0.9	-0.3	0.1	0.2	-11.4	-33.3	-35.3	-36.0
FTSE Developed	1.8	0.4	0.6	0.6	-10.4	-26.1	-34.0	-34.0
FTSE All-World	1.7	0.3	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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	582,286	8.35
Tencent Holdings (P Chip)	China	Software and Computer Services	273,777	3.93
Alibaba Group Holding (P Chip)	China	Retailers	161,508	2.32
Reliance Industries	India	Oil Gas and Coal	118,141	1.70
HDFC Bank	India	Banks	101,750	1.46
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	75,672	1.09
Meituan Dianping (P Chip)	China	Software and Computer Services	74,848	1.07
China Construction Bank (H)	China	Banks	60,871	0.87
Infosys	India	Software and Computer Services	59,648	0.86
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	57,137	0.82
Totals			1,565,639	22.46

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	231	1,720,686	24.69
1510	Telecommunications	73	268,818	3.86
2010	Health Care	179	233,724	3.35
3010	Banks	165	1,197,717	17.18
3020	Financial Services	114	210,860	3.03
3030	Insurance	44	181,833	2.61
3510	Real Estate	102	150,708	2.16
4010	Automobiles and Parts	70	192,705	2.76
4020	Consumer Products and Services	82	193,434	2.78
4030	Media	31	24,045	0.34
4040	Retailers	52	301,250	4.32
4050	Travel and Leisure	42	118,325	1.70
4510	Food Beverage and Tobacco	114	271,517	3.90
4520	Personal Care Drug and Grocery Stores	49	119,975	1.72
5010	Construction and Materials	88	151,409	2.17
5020	Industrial Goods and Services	284	429,899	6.17
5510	Basic Resources	136	311,648	4.47
5520	Chemicals	108	141,118	2.02
6010	Energy	111	474,924	6.81
6510	Utilities	139	275,219	3.95
Totals		2214	6,969,812	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/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	82	398,742	5.72
Chile	21	40,738	0.58
China	1241	2,040,417	29.28
Colombia	3	8,520	0.12
Czech Rep.	4	10,201	0.15
Egypt	3	3,778	0.05
Greece	28	45,182	0.65
Hungary	4	19,698	0.28
Iceland	11	8,009	0.11
India	228	1,560,173	22.38
Indonesia	42	135,239	1.94
Kuwait	9	57,456	0.82
Malaysia	39	124,508	1.79
Mexico	38	216,775	3.11
Pakistan	1	309	0.00
Philippines	24	48,952	0.70
Qatar	17	63,882	0.92
Romania	7	10,765	0.15
Saudi Arabia	60	329,270	4.72
South Africa	40	215,184	3.09
Taiwan	122	1,288,367	18.48
Thailand	50	133,396	1.91
Turkiye	109	93,987	1.35
UAE	31	116,261	1.67
Totals	2214	6,969,812	100.00

Index Characteristics

Attributes	FTSE Emerging
Number of constituents	2214
Net MCap (USDm)	6,969,812
Dividend Yield %	3.03
Constituent Sizes (Net MCap USDm)	
Average	3,148
Largest	582,286
Smallest	21
Median	702
Weight of Largest Constituent (%)	8.35
Top 10 Holdings (% Index MCap)	22.46

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