

FTSE Emerging Index

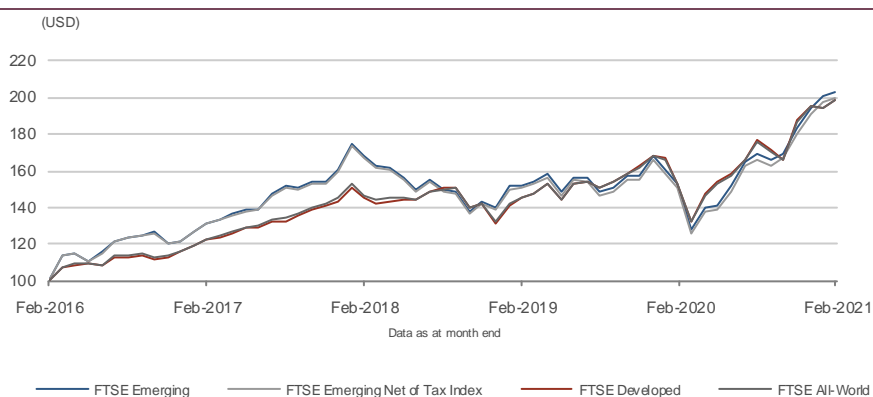
Data as at: 26 February 2021

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	10.9	20.5	4.4	33.1	21.2	103.4	6.6	15.3	23.4	20.3	17.1
FTSE Emerging Net of Tax Index	10.8	20.4	4.4	32.6	20.0	99.9	6.3	14.9	23.4	20.3	17.0
FTSE Developed	6.1	12.4	1.6	30.4	37.4	99.1	11.2	14.8	28.3	19.2	14.9
FTSE All-World	6.7	13.3	1.9	30.7	35.7	99.3	10.7	14.8	27.1	19.0	14.8

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Emerging	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5
FTSE Emerging Net of Tax Index	-19.1	17.6	-3.8	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1
FTSE Developed	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7
FTSE All-World	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6

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	1.2	0.4	0.9	0.3	-27.1	-33.4	-35.1	-35.7
FTSE Emerging Net of Tax Index	1.1	0.4	0.9	0.2	-27.1	-33.4	-35.6	-36.0
FTSE Developed	0.8	0.6	1.0	0.7	-28.9	-34.0	-34.0	-34.0
FTSE All-World	0.9	0.6	1.0	0.7	-28.7	-33.7	-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 & Equipment	522,148	7.33
Tencent Holdings (P Chip)	China	Software & Computer Services	488,622	6.86
Alibaba Group Holding ADS (N Shares)	China	General Retailers	418,072	5.87
Meituan Dianping (P Chip)	China	General Retailers	157,007	2.21
Naspers	South Africa	Software & Computer Services	98,072	1.38
Reliance Industries	India	Oil & Gas Producers	88,170	1.24
JD.com ADS (N Shares)	China	General Retailers	82,485	1.16
Baidu ADS (N Shares)	China	Software & Computer Services	75,786	1.06
China Construction Bank (H)	China	Banks	74,970	1.05
Ping An Insurance (H)	China	Life Insurance/Assurance	73,239	1.03
Totals			2,078,571	29.19

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	62	389,151	5.47
1300	Chemicals	83	167,310	2.35
1700	Basic Resources	123	323,092	4.54
2300	Construction & Materials	67	137,570	1.93
2700	Industrial Goods & Services	255	400,424	5.62
3300	Automobiles & Parts	62	192,614	2.71
3500	Food & Beverage	97	247,747	3.48
3700	Personal & Household Goods	84	233,101	3.27
4500	Health Care	135	269,474	3.78
5300	Retail	88	974,244	13.68
5500	Media	27	48,938	0.69
5700	Travel & Leisure	44	89,036	1.25
6500	Telecommunications	45	175,190	2.46
7500	Utilities	101	169,531	2.38
8300	Banks	156	933,702	13.11
8500	Insurance	37	211,672	2.97
8600	Real Estate	115	207,877	2.92
8700	Financial Services	105	248,632	3.49
9500	Technology	134	1,700,971	23.89
Totals		1820	7,120,276	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

100

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	92	369,409	5.19
Chile	21	46,949	0.66
China	1000	3,169,506	44.51
Colombia	11	20,321	0.29
Czech Rep.	4	8,665	0.12
Egypt	6	8,256	0.12
Greece	9	15,434	0.22
Hungary	4	17,671	0.25
India	164	781,871	10.98
Indonesia	32	104,770	1.47
Kuwait	11	44,058	0.62
Malaysia	44	134,875	1.89
Mexico	36	138,744	1.95
Pakistan	4	1,805	0.03
Philippines	26	62,632	0.88
Qatar	18	58,331	0.82
Romania	1	2,448	0.03
Russia	32	203,509	2.86
Saudi Arabia	48	219,703	3.09
South Africa	60	312,236	4.39
Taiwan	105	1,141,828	16.04
Thailand	51	169,242	2.38
Turkey	26	32,713	0.46
UAE	15	55,301	0.78
Totals	1820	7,120,276	100.00

Index Characteristics

Attributes	FTSE Emerging
Number of constituents	1820
Net MCap (USDm)	7,120,276
Dividend Yield %	2.03
Constituent Sizes (Net MCap USDm)	
Average	3,912
Largest	522,148
Smallest	35
Median	1,069
Weight of Largest Constituent (%)	7.33
Top 10 Holdings (% Index MCap)	29.19

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