

FTSE Emerging Index

Data as at: 29 November 2019

FTSE Emerging Markets indices 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 FTSE Emerging Index provides investors with a comprehensive means of measuring the performance of the most liquid companies in the emerging markets.

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	5.8	6.3	12.7	9.8	30.8	19.1	9.4	3.6	11.5	14.1	15.2
FTSE Developed	7.9	13.1	24.0	14.8	43.7	49.0	12.9	8.3	11.4	10.7	11.7
FTSE USA	8.0	15.2	27.8	16.3	51.8	67.7	14.9	10.9	14.7	11.8	12.0

* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE Emerging	82.6	19.8	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0
FTSE Developed	31.4	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6
FTSE USA	27.2	15.1	1.7	16.3	32.8	13.3	1.0	11.8	22.1	-4.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging	0.8	0.7	0.2	0.2	-9.1	-24.2	-34.9	-35.7
FTSE Developed	1.3	1.2	0.7	0.7	-12.9	-18.5	-18.5	-22.3
FTSE USA	1.1	1.3	0.9	1.1	-15.7	-19.5	-19.5	-19.5

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

Drawdown - based on daily data

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.

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Alibaba Group Holding ADS (N Shares)	China	General Retailers	292,912	5.77
Tencent Holdings (P Chip)	China	Software & Computer Services	241,687	4.76
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	239,903	4.73
China Construction Bank (H)	China	Banks	74,296	1.46
Reliance Industries	India	Oil & Gas Producers	67,161	1.32
Ping An Insurance (H)	China	Life Insurance/Assurance	62,002	1.22
Naspers	South Africa	Software & Computer Services	61,677	1.22
Industrial and Commercial Bank of China (H)	China	Banks	55,696	1.10
Housing Development Finance	India	Financial Services	55,126	1.09
Meituan Dianping (P Chip)	China	General Retailers	44,635	0.88
Totals			1,195,095	23.56

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	65	425,946	8.40
1300	Chemicals	74	114,990	2.27
1700	Basic Resources	128	215,841	4.26
2300	Construction & Materials	73	113,241	2.23
2700	Industrial Goods & Services	266	279,161	5.50
3300	Automobiles & Parts	62	77,365	1.53
3500	Food & Beverage	94	181,474	3.58
3700	Personal & Household Goods	85	141,628	2.79
4500	Health Care	118	143,029	2.82
5300	Retail	80	577,770	11.39
5500	Media	27	25,161	0.50
5700	Travel & Leisure	46	63,221	1.25
6500	Telecommunications	48	220,199	4.34
7500	Utilities	97	145,046	2.86
8300	Banks	148	904,703	17.84
8500	Insurance	35	201,340	3.97
8600	Real Estate	112	182,631	3.60
8700	Financial Services	99	215,076	4.24
9500	Technology	123	844,643	16.65
Totals		1780	5,072,463	100.00

INFORMATION**Index Universe**

Emerging markets within the Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 December 1986

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	77	433,713	8.55
Chile	21	43,496	0.86
China	997	1,839,248	36.26
Colombia	10	23,397	0.46
Czech Rep.	4	8,234	0.16
Egypt	6	9,761	0.19
Greece	9	18,511	0.36
Hungary	4	18,137	0.36
India	152	556,934	10.98
Indonesia	32	106,573	2.10
Kuwait	10	45,206	0.89
Malaysia	45	130,594	2.57
Mexico	39	146,096	2.88
Pakistan	4	2,163	0.04
Peru	1	3,256	0.06
Philippines	25	65,188	1.29
Qatar	19	60,402	1.19
Russia	32	232,751	4.59
Saudi Arabia	42	111,508	2.20
South Africa	72	287,699	5.67
Taiwan	91	670,671	13.22
Thailand	47	175,734	3.46
Turkey	26	35,079	0.69
UAE	15	48,114	0.95
Totals	1780	5,072,463	100.00

Index Characteristics

Attributes	FTSE Emerging
Number of constituents	1780
Net MCap (USDm)	5,072,463
Dividend Yield %	2.95
Constituent Sizes (Net MCap USDm)	
Average	2,850
Largest	292,912
Smallest	14
Median	739
Weight of Largest Constituent (%)	5.77
Top 10 Holdings (% Index MCap)	23.56

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