

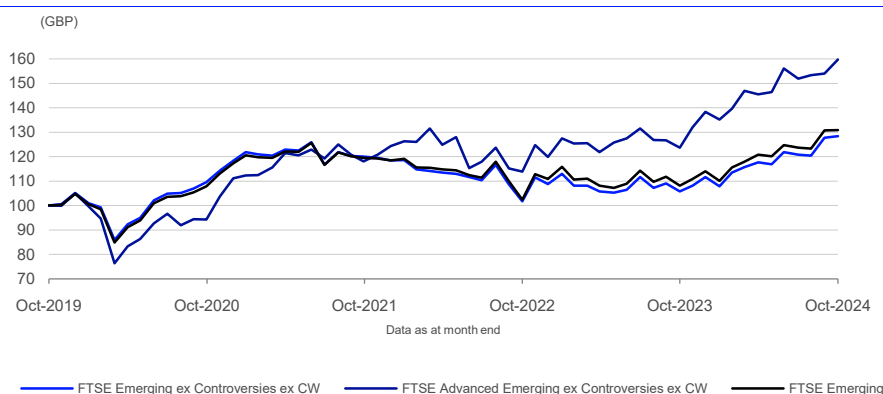
# FTSE Emerging ex Controversies ex CW ex Tobacco ex Thermal Coal (10%) Index

Data as at: 31 October 2024

The FTSE Emerging ex Controversies ex CW Indexes measure the performance of sub-indexes of the FTSE Global Equity Series after excluding the companies involved in Weapons (Chemical & Biological, Cluster Munitions, Anti-Personnel Mines), Tobacco or generating greater than 10% of their revenues from thermal coal extraction and/or electricity generation. The indexes also exclude companies based on Controversial Conduct.

The indexes are part of the FTSE Global Choice Index Series, which is designed to help investors align their values with their investment choices by selecting companies based on the impact of their products and conduct on society and the environment

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Emerging ex Controversies ex CW	6.3	9.1	15.0	21.5	7.1	28.5	2.3	5.1	11.8	13.9	13.7
FTSE Advanced Emerging ex Controversies ex CW	5.2	9.8	15.4	29.1	35.3	59.7	10.6	9.8	15.8	14.5	17.6
FTSE Emerging	5.8	8.3	14.7	21.0	9.4	30.9	3.1	5.5	12.0	14.1	14.0

\* 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 % (GBP)	2019	2020	2021	2022	2023
FTSE Emerging ex Controversies ex CW	17.3	12.6	0.1	-8.1	2.7
FTSE Advanced Emerging ex Controversies ex CW	18.0	5.8	11.9	-3.7	15.4
FTSE Emerging	15.9	11.9	1.0	-6.4	2.9

## FEATURES

### 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.

### 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 (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging ex Controversies ex CW	1.7	0.1	0.4	-	-7.0	-19.7	-23.8	-
FTSE Advanced Emerging ex Controversies ex CW	1.8	0.7	0.6	-	-13.8	-16.4	-30.8	-
FTSE Emerging	1.7	0.2	0.4	0.5	-6.7	-18.9	-24.6	-31.1

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 (GBPm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	600,185	11.38
Alibaba Group Holding (P Chip)	China	Retailers	160,716	3.05
Meituan Dianping (P Chip)	China	Software and Computer Services	102,925	1.95
HDFC Bank	India	Banks	90,316	1.71
Reliance Industries	India	Oil Gas and Coal	81,822	1.55
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	66,266	1.26
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	61,229	1.16
Infosys	India	Software and Computer Services	56,992	1.08
China Construction Bank (H)	China	Banks	56,317	1.07
MediaTek	Taiwan	Technology Hardware and Equipment	46,348	0.88
Totals			1,323,116	25.09

Country/Market Breakdown

Country/Market	FTSE Emerging ex Controversies ex CW		FTSE Emerging		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	74	3.54	80	4.59	-1.05
Chile	20	0.59	20	0.51	0.08
China	1076	27.08	1233	30.62	-3.54
Colombia	4	0.12	4	0.10	0.02
Czech Rep.	3	0.07	4	0.14	-0.07
Egypt	1	0.05	1	0.05	0.01
Greece	24	0.60	29	0.58	0.02
Hungary	5	0.30	5	0.26	0.04
Iceland	9	0.13	10	0.12	0.01
India	219	22.40	243	22.22	0.18
Indonesia	32	1.91	39	1.85	0.06
Kuwait	8	0.89	8	0.77	0.12
Malaysia	38	1.95	39	1.89	0.06
Mexico	37	2.44	37	2.12	0.32
Philippines	19	0.72	23	0.68	0.04
Qatar	16	1.00	17	0.89	0.11
Romania	6	0.14	7	0.15	-0.01
Saudi Arabia	58	4.15	64	4.34	-0.19
South Africa	38	3.79	40	3.37	0.42
Taiwan	127	22.94	128	20.05	2.89
Thailand	46	2.25	49	2.01	0.24
Turkiye	94	1.14	114	1.04	0.09
UAE	27	1.80	32	1.65	0.15
Totals	1981	100.00	2226	100.00	

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

17 April 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, September, December

ICB Supersector Breakdown

		FTSE Emerging ex Controversies ex CW		FTSE Emerging		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	199	25.39	230	27.45	-2.06
1510	Telecommunications	70	4.53	73	4.01	0.53
2010	Health Care	166	3.85	183	3.47	0.37
3010	Banks	164	19.16	170	16.73	2.43
3020	Financial Services	110	3.30	116	2.97	0.33
3030	Insurance	44	3.53	45	3.08	0.46
3510	Real Estate	91	2.45	95	2.15	0.30
4010	Automobiles and Parts	65	2.52	70	2.78	-0.25
4020	Consumer Products and Services	79	2.70	82	2.41	0.29
4030	Media	26	0.22	29	0.31	-0.09
4040	Retailers	49	5.34	50	4.65	0.69
4050	Travel and Leisure	41	1.88	42	1.64	0.24
4510	Food Beverage and Tobacco	106	3.50	113	3.40	0.09
4520	Personal Care Drug and Grocery Stores	47	2.00	49	1.75	0.25
5010	Construction and Materials	74	1.70	85	2.00	-0.30
5020	Industrial Goods and Services	268	6.63	291	6.10	0.54
5510	Basic Resources	122	3.37	142	3.99	-0.62
5520	Chemicals	102	1.73	107	1.74	-0.01
6010	Energy	68	3.64	113	5.70	-2.06
6510	Utilities	90	2.55	141	3.67	-1.12
Totals		1981	100.00	2226	100.00	

Index Characteristics

Attributes	FTSE Emerging ex Controversies ex CW	FTSE Emerging
Number of constituents	1981	2226
Net MCap (GBPm)	5,273,492	6,060,447
Dividend Yield %	2.55	2.70
Constituent Sizes (Net MCap GBPm)		
Average	2,662	2,723
Largest	600,185	600,185
Smallest	25	25
Median	674	621
Weight of Largest Constituent (%)	11.38	9.90
Top 10 Holdings (% Index MCap)	25.09	25.20

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