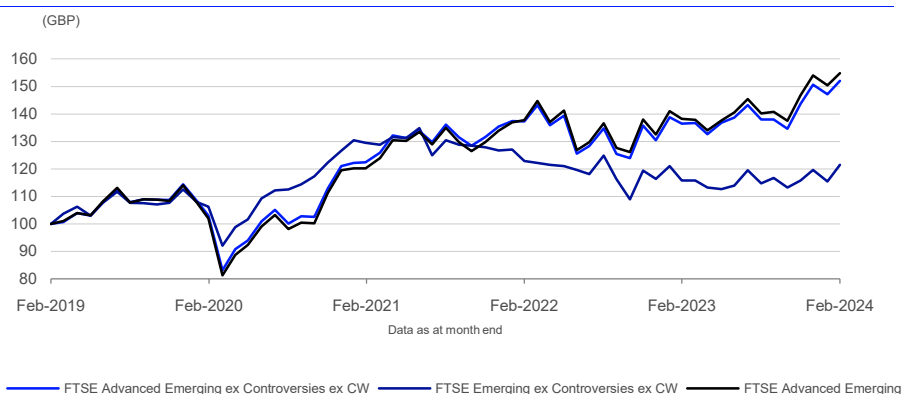


# FTSE Advanced Emerging ex Controversies ex CW Index

Data as at: 29 February 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) and 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 Advanced Emerging ex Controversies ex CW	5.8	10.1	0.9	11.4	24.2	52.0	7.5	8.7	11.6	13.8	17.6
FTSE Emerging ex Controversies ex CW	4.9	5.8	1.5	4.9	-6.2	21.4	-2.1	4.0	11.6	14.3	13.9
FTSE Advanced Emerging	5.4	10.5	0.6	12.1	28.9	54.8	8.8	9.1	11.6	14.0	18.3

\* 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 Advanced Emerging ex Controversies ex CW	18.0	5.8	11.9	-3.7	15.4
FTSE Emerging ex Controversies ex CW	17.3	12.6	0.1	-8.1	2.7
FTSE Advanced Emerging	17.8	4.8	12.1	-1.1	16.2

## 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 Advanced Emerging ex Controversies ex CW	0.9	0.5	0.5	-	-6.5	-16.4	-30.8	-
FTSE Emerging ex Controversies ex CW	0.4	-0.2	0.3	-	-7.4	-20.0	-23.8	-
FTSE Advanced Emerging	1.0	0.6	0.5	0.5	-6.8	-15.6	-32.3	-33.8

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 (GBPm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	414,170	22.85
MediaTek	Taiwan	Technology Hardware and Equipment	42,410	2.34
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	30,722	1.69
Itau Unibanco Holding SA	Brazil	Banks	26,036	1.44
Naspers	South Africa	Software and Computer Services	24,109	1.33
Grupo Banorte O	Mexico	Banks	23,537	1.30
Femsa UBD	Mexico	Beverages	17,960	0.99
America Movil L	Mexico	Telecommunications Service Providers	16,951	0.94
Wal-Mart de Mexico S.A.B. de C.V.	Mexico	Retailers	16,279	0.90
Delta Electronics	Taiwan	Electronic and Electrical Equipment	15,902	0.88
Totals			628,077	34.65

Country Breakdown

Country	FTSE Advanced Emerging ex Controversies ex CW		FTSE Advanced Emerging		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	76	12.23	83	17.38	-5.15
Czech Rep.	3	0.19	5	0.40	-0.22
Greece	23	1.74	26	1.75	-0.01
Hungary	4	0.84	4	0.77	0.06
Malaysia	38	4.77	39	4.77	0.01
Mexico	39	9.35	39	8.65	0.71
South Africa	39	8.69	41	8.26	0.43
Taiwan	118	52.70	119	48.98	3.72
Thailand	47	5.86	50	5.56	0.31
Turkiye	95	3.63	104	3.48	0.15
Totals	482	100.00	510	100.00	

INFORMATION

Index Universe

FTSE Advanced 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 Advanced Emerging ex Controversies ex CW		FTSE Advanced Emerging		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	57	39.68	57	36.68	2.99
1510	Telecommunications	25	4.57	25	4.23	0.35
2010	Health Care	18	1.87	18	1.73	0.14
3010	Banks	55	15.92	55	14.72	1.20
3020	Financial Services	18	3.07	19	2.98	0.09
3030	Insurance	15	2.82	15	2.61	0.21
3510	Real Estate	20	1.46	21	1.39	0.06
4010	Automobiles and Parts	9	0.40	9	0.37	0.03
4020	Consumer Products and Services	13	1.06	13	0.98	0.08
4030	Media	2	0.07	2	0.06	0.01
4040	Retailers	21	2.69	21	2.48	0.20
4050	Travel and Leisure	12	1.07	12	0.99	0.08
4510	Food Beverage and Tobacco	28	4.19	31	4.15	0.04
4520	Personal Care Drug and Grocery Stores	13	2.31	13	2.14	0.17
5010	Construction and Materials	23	1.42	25	1.58	-0.16
5020	Industrial Goods and Services	50	6.40	54	5.99	0.41
5510	Basic Resources	35	4.26	36	6.00	-1.74
5520	Chemicals	18	1.72	18	1.59	0.13
6010	Energy	18	2.86	24	5.87	-3.02
6510	Utilities	32	2.16	42	3.45	-1.28
Totals		482	100.00	510	100.00	

Index Characteristics

Attributes	FTSE Advanced Emerging ex Controversies ex CW	FTSE Advanced Emerging
Number of constituents	482	510
Net MCap (GBPm)	1,812,586	1,960,504
Dividend Yield %	3.54	4.12
Constituent Sizes (Net MCap GBPm)		
Average	3,761	3,844
Largest	414,170	414,170
Smallest	63	63
Median	1,689	1,678
Weight of Largest Constituent (%)	22.85	21.13
Top 10 Holdings (% Index MCap)	34.65	34.65

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