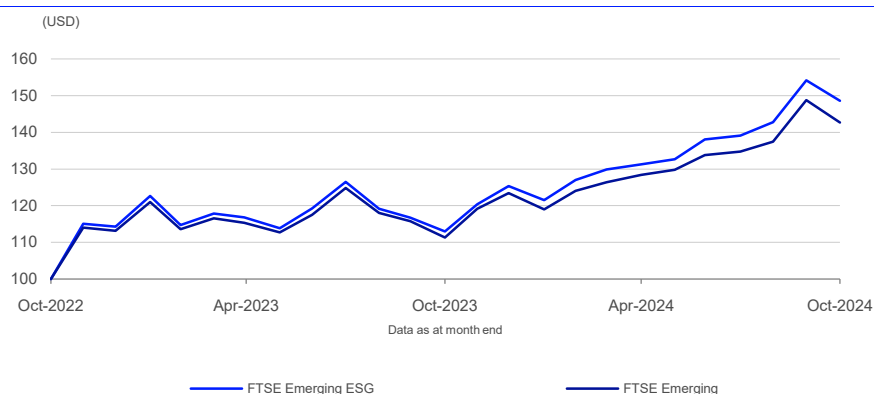


FTSE Emerging ESG Index

Data as at: 31 October 2024

The FTSE Emerging ESG index is designed to align investment and ESG objectives into a broad benchmark, whilst maintaining industry neutrality. Company weights within the Index are “tilted” using FTSE Russell’s ESG Ratings and subsequently, industry neutral re-weighting is applied so that the industry weights in the Index match the underlying index universe. As a result, the FTSE Emerging ESG index has risk/return characteristics similar to the underlying universe with the added benefit of improved ESG metrics.

2-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 ESG	6.8	13.2	18.5	31.6	6.0	31.1	2.0	5.6	13.1	16.5	18.7
FTSE Emerging	5.9	11.2	15.7	28.2	2.7	30.0	0.9	5.4	12.5	16.0	18.1

* 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)	2019	2020	2021	2022	2023
FTSE Emerging ESG	20.1	12.7	0.5	-16.8	9.7
FTSE Emerging	20.6	15.5	0.1	-16.9	9.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging ESG	2.3	0.1	0.3	-	-8.5	-30.5	-35.6	-
FTSE Emerging	2.2	0.1	0.3	0.3	-8.1	-29.9	-34.8	-35.1

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

Drawdown – based on daily data

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

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available 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.

Top 10 Constituents - FTSE Emerging ESG

Constituent	Country/Market	ICB Sector	FTSE Emerging ESG (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	12.56	9.90	2.66
Alibaba Group Holding (P Chip)	China	Retailers	3.55	2.65	0.90
Meituan Dianping (P Chip)	China	Software and Computer Services	3.16	1.70	1.46
Reliance Industries	India	Oil Gas and Coal	1.64	1.35	0.29
HDFC Bank	India	Banks	1.38	1.49	-0.11
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.20	1.01	0.19
Infosys	India	Software and Computer Services	1.17	0.94	0.23
China Construction Bank (H)	China	Banks	1.09	0.93	0.16
Xiaomi (P Chip)	China	Telecommunications Equipment	0.92	0.64	0.28
Ping An Insurance (H)	China	Life Insurance	0.90	0.50	0.41
Totals			27.57	21.11	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Emerging ESG		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	79	26.30	230	27.45	-1.15
1510	Telecommunications	37	4.53	73	4.01	0.52
2010	Health Care	46	3.41	183	3.47	-0.06
3010	Banks	115	18.78	170	16.73	2.05
3020	Financial Services	32	2.74	116	2.97	-0.23
3030	Insurance	26	4.01	45	3.08	0.93
3510	Real Estate	31	2.20	95	2.15	0.04
4010	Automobiles and Parts	18	2.43	70	2.78	-0.35
4020	Consumer Products and Services	26	2.53	82	2.41	0.13
4030	Media	2	0.03	29	0.31	-0.28
4040	Retailers	24	5.07	50	4.65	0.42
4050	Travel and Leisure	20	1.91	42	1.64	0.27
4510	Food Beverage and Tobacco	41	3.16	113	3.40	-0.24
4520	Personal Care Drug and Grocery Stores	22	2.06	49	1.75	0.31
5010	Construction and Materials	22	1.63	85	2.00	-0.37
5020	Industrial Goods and Services	81	5.80	291	6.10	-0.29
5510	Basic Resources	40	4.11	142	3.99	0.12
5520	Chemicals	22	0.97	107	1.74	-0.76
6010	Energy	38	4.55	113	5.70	-1.15
6510	Utilities	48	3.77	141	3.67	0.10
Totals		770	100.00	2226	100.00	

INFORMATION

Index Universe

FTSE Emerging Index

Launch Date

20 November 2017

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD

Review Dates

Annually in March

Country/Market Breakdown

	FTSE Emerging ESG		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	52	4.63	80	4.59	0.03
Chile	11	0.47	20	0.51	-0.05
China	181	25.03	1233	30.62	-5.59
Colombia	3	0.16	4	0.10	0.05
Czech Rep.	3	0.18	4	0.14	0.05
Egypt	1	0.07	1	0.05	0.02
Greece	10	0.54	29	0.58	-0.04
Hungary	3	0.28	5	0.26	0.02
Iceland	2	0.04	10	0.12	-0.07
India	170	22.57	243	22.22	0.35
Indonesia	14	1.46	39	1.85	-0.39
Kuwait	7	0.93	8	0.77	0.16
Malaysia	32	2.11	39	1.89	0.22
Mexico	22	2.36	37	2.12	0.24
Philippines	11	0.61	23	0.68	-0.06
Qatar	8	0.94	17	0.89	0.05
Romania	2	0.14	7	0.15	-0.01
Saudi Arabia	28	2.83	64	4.34	-1.51
South Africa	36	5.71	40	3.37	2.34
Taiwan	105	24.01	128	20.05	3.96
Thailand	32	2.36	49	2.01	0.35
Turkiye	18	0.82	114	1.04	-0.23
UAE	19	1.75	32	1.65	0.10
Totals	770	100.00	2226	100.00	

Index Characteristics

Attributes	FTSE Emerging ESG	FTSE Emerging
Number of constituents	770	2226
Dividend Yield %	2.68	2.70
Constituent (Wgt %)		
Average	0.13	0.04
Largest	12.56	9.90
Median	0.06	0.01
Top 10 Holdings (Wgt %)	27.57	25.19

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659