

FTSE Emerging Asia ESG Index

Data as at: 29 March 2024

The FTSE Emerging Asia 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 Asia ESG Index has risk/return characteristics similar to the underlying universe with the added benefit of improved ESG metrics.

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 Asia ESG	5.3	11.3	5.3	8.7	-11.2	20.5	-3.9	3.8	12.8	17.4	18.9
FTSE Emerging Asia Pacific	3.6	9.3	3.6	6.6	-14.5	19.3	-5.1	3.6	12.6	17.1	18.7

* 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 Asia ESG	18.6	22.0	-1.4	-17.1	7.4
FTSE Emerging Asia Pacific	20.3	26.5	-2.5	-18.8	6.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Asia ESG	0.7	-0.2	0.2	-	-10.9	-37.3	-41.3	-
FTSE Emerging Asia Pacific	0.6	-0.3	0.2	0.3	-11.1	-37.9	-42.1	-42.1

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 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.

Top 10 Constituents - FTSE Emerging Asia ESG

Constituent	Country	ICB Sector	FTSE Emerging Asia ESG (Wgt %)	FTSE Emerging Asia Pacific (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	13.76	11.22	2.54
Alibaba Group Holding (P Chip)	China	Retailers	3.84	2.93	0.91
Reliance Industries	India	Oil Gas and Coal	2.69	2.30	0.39
Meituan Dianping (P Chip)	China	Software and Computer Services	2.42	1.27	1.15
HDFC Bank	India	Banks	1.64	1.86	-0.22
Infosys	India	Software and Computer Services	1.46	1.21	0.25
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.26	1.07	0.18
China Construction Bank (H)	China	Banks	1.24	1.08	0.16
MediaTek	Taiwan	Technology Hardware and Equipment	1.19	1.07	0.12
NetEase (P Chip)	China	Leisure Goods	0.92	0.72	0.20
Totals			30.42	24.73	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Emerging Asia ESG		FTSE Emerging Asia Pacific		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	85	29.47	223	31.78	-2.31
1510	Telecommunications	26	3.49	53	3.16	0.33
2010	Health Care	45	3.91	163	3.83	0.08
3010	Banks	67	14.75	99	13.42	1.34
3020	Financial Services	30	2.92	95	2.88	0.04
3030	Insurance	22	3.68	31	2.79	0.89
3510	Real Estate	22	1.86	72	1.80	0.06
4010	Automobiles and Parts	24	3.33	66	3.54	-0.21
4020	Consumer Products and Services	29	3.95	74	3.44	0.51
4030	Media	3	0.09	28	0.35	-0.26
4040	Retailers	16	4.95	34	4.62	0.34
4050	Travel and Leisure	15	2.07	29	1.78	0.29
4510	Food Beverage and Tobacco	39	3.41	91	3.60	-0.19
4520	Personal Care Drug and Grocery Stores	15	1.78	33	1.46	0.32
5010	Construction and Materials	22	1.86	59	2.28	-0.42
5020	Industrial Goods and Services	74	6.30	236	6.18	0.12
5510	Basic Resources	24	2.82	100	2.62	0.20
5520	Chemicals	24	1.31	85	1.47	-0.16
6010	Energy	26	4.73	84	5.89	-1.16
6510	Utilities	35	3.31	92	3.12	0.19
Totals		643	100.00	1747	100.00	

INFORMATION

Index Universe

FTSE Emerging Asia Pacific Index

Launch Date

14 October 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Stocks are screened to ensure that the index is tradable

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Annually in March

Country Breakdown

Country	FTSE Emerging Asia ESG		FTSE Emerging Asia Pacific		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
China	232	30.51	1241	36.82	-6.31
India	193	30.51	228	29.06	1.45
Indonesia	17	2.36	42	2.83	-0.47
Malaysia	37	2.81	39	2.35	0.46
Pakistan	-	-	1	0.01	-0.01
Philippines	14	0.95	24	1.00	-0.05
Taiwan	113	29.81	122	25.34	4.46
Thailand	37	3.05	50	2.60	0.45
Totals	643	100.00	1747	100.00	

Index Characteristics

Attributes	FTSE Emerging Asia ESG	FTSE Emerging Asia Pacific
Number of constituents	643	1747
Dividend Yield %	2.49	2.43
Constituent (Wgt %)		
Average	0.16	0.06
Largest	13.76	11.22
Median	0.06	0.01
Top 10 Holdings (Wgt %)	30.42	28.89

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