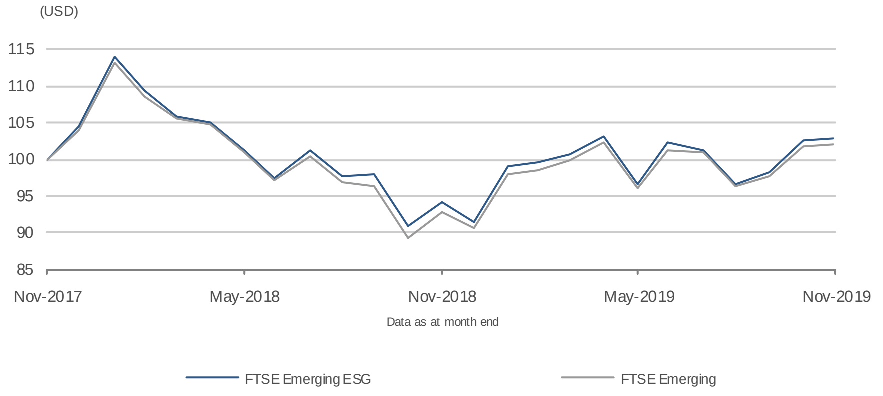
FTSE Emerging ESG Index

Data as at: 29 November 2019

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	6.2	6.3	12.3	9.2	31.8	-	9.6	-	11.8	14.3	-
FTSE Emerging	5.8	6.3	12.7	9.8	30.8	19.1	9.4	3.6	11.5	14.1	15.2

* 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)	2014	2015	2016	2017	2018
FTSE Emerging ESG	-	-	14.2	33.5	-12.5
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging ESG	0.7	0.7	-	-	-9.8	-23.2	-	-
FTSE Emerging	0.8	0.7	0.2	0.2	-9.1	-24.2	-34.9	-35.7

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	ICB Sector	FTSE Emerging ESG (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	5.77	4.73	1.04
Alibaba Group Holding ADS (N Shares)	China	General Retailers	3.64	5.77	-2.13
Tencent Holdings (P Chip)	China	Software & Computer Services	3.22	4.76	-1.54
China Construction Bank (H)	China	Banks	2.05	1.46	0.59
Industrial and Commercial Bank of China (H)	China	Banks	1.83	1.10	0.73
Ping An Insurance (H)	China	Life Insurance/Assurance	1.75	1.22	0.52
Reliance Industries	India	Oil & Gas Producers	1.56	1.32	0.23
Baidu ADS (N Shares)	China	Software & Computer Services	1.46	0.65	0.81
Naspers	South Africa	Software & Computer Services	1.38	1.22	0.16
Lukoil-Holding	Russia	Oil & Gas Producers	1.20	0.84	0.36
Totals			**23.86**	**23.07**	

ICB Supersector Breakdown

		FTSE Emerging ESG		FTSE Emerging		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
0500	Oil & Gas	40	9.50	65	8.40	1.11
1300	Chemicals	14	1.53	74	2.27	-0.74
1700	Basic Resources	44	4.49	128	4.26	0.23
2300	Construction & Materials	25	2.30	73	2.23	0.07
2700	Industrial Goods & Services	62	4.97	266	5.50	-0.54
3300	Automobiles & Parts	17	1.31	62	1.53	-0.21
3500	Food & Beverage	33	3.14	94	3.58	-0.44
3700	Personal & Household Goods	25	3.20	85	2.79	0.41
4500	Health Care	33	2.55	118	2.82	-0.27
5300	Retail	43	10.00	80	11.39	-1.39
5500	Media	8	0.88	27	0.50	0.39
5700	Travel & Leisure	22	1.54	46	1.25	0.29
6500	Telecommunications	29	4.48	48	4.34	0.14
7500	Utilities	40	2.65	97	2.86	-0.21
8300	Banks	90	19.49	148	17.84	1.66
8500	Insurance	28	4.42	35	3.97	0.45
8600	Real Estate	24	1.83	112	3.60	-1.77
8700	Financial Services	36	3.77	99	4.24	-0.47
9500	Technology	45	17.94	123	16.65	1.29
Totals		**658**	**100.00**	**1780**	**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 Breakdown

	FTSE Emerging ESG		FTSE Emerging		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	63	9.49	77	8.55	0.94
Chile	16	0.81	21	0.86	-0.05
China	162	33.45	997	36.26	-2.81
Colombia	8	0.61	10	0.46	0.15
Czech Rep.	2	0.12	4	0.16	-0.04
Egypt	1	0.07	6	0.19	-0.12
Greece	6	0.46	9	0.36	0.09
Hungary	3	0.42	4	0.36	0.06
India	87	11.30	152	10.98	0.32
Indonesia	18	1.89	32	2.10	-0.21
Kuwait	6	0.86	10	0.89	-0.03
Malaysia	33	2.87	45	2.57	0.30
Mexico	23	3.12	39	2.88	0.24
Pakistan	-	-	4	0.04	-0.04
Peru	1	0.03	1	0.06	-0.04
Philippines	15	1.21	25	1.29	-0.08
Qatar	9	0.73	19	1.19	-0.46
Russia	22	5.19	32	4.59	0.60
Saudi Arabia	-	-	42	2.20	-2.20
South Africa	60	7.24	72	5.67	1.57
Taiwan	69	14.57	91	13.22	1.35
Thailand	35	4.32	47	3.46	0.86
Turkey	14	0.65	26	0.69	-0.04
UAE	5	0.59	15	0.95	-0.36
Totals	**658**	**100.00**	**1780**	**100.00**	

Index Characteristics

Attributes	FTSE Emerging ESG	FTSE Emerging
Number of constituents	658	1780
Dividend Yield %	3.01	2.95
Constituent (Wgt %)		
Average	0.15	0.06
Largest	5.77	5.77
Median	0.06	0.01
Top 10 Holdings (Wgt %)	23.86	23.55

Data definitions available from info@ftserussell.com

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Services Team office:

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