

FTSE Emerging FMW ESG Index

Data as at: 28 June 2024

The FTSE Emerging FMW ESG Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The index additionally incorporates a tilt towards Environmental, Social and Governance considerations as detailed in the FTSE ESG Index Series Ground Rules. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

3-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 FMW ESG	9.2	9.5	9.5	12.8	0.7	22.5	0.2	4.1	13.9	17.3	19.8
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9

* 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 FMW ESG	21.5	0.9	12.7	-14.6	7.8
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 FMW ESG	0.9	0.0	0.2	-	-11.8	-33.5	-36.0	-
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-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 indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

Liquidity

Stocks in the underlying universe 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 indexes are calculated based on price and total return methodologies, and 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

Constituent	Country/Market	ICB Sector	FTSE Emerging FMW ESG (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	9.13	9.79	-0.66
China Construction Bank (H)	China	Banks	3.50	0.95	2.55
Tencent Holdings (P Chip)	China	Software and Computer Services	3.30	4.10	-0.80
Alibaba Group Holding (P Chip)	China	Retailers	3.27	2.10	1.17
Industrial and Commercial Bank of China (H)	China	Banks	2.46	0.64	1.82
COSCO Shipping Holdings (H)	China	Industrial Transportation	2.41	0.07	2.34
Ping An Insurance (H)	China	Life Insurance	2.29	0.39	1.90
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.91	1.08	0.83
Vale SA	Brazil	Industrial Metals and Mining	1.86	0.59	1.27
Petrochina (H)	China	Oil Gas and Coal	1.35	0.29	1.06
Totals			31.48	20.00	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Emerging FMW ESG		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	43	21.15	230	26.99	-5.85
15	Telecommunications	20	4.08	74	3.87	0.21
20	Health Care	14	0.95	178	3.22	-2.27
30	Financials	117	27.52	326	22.60	4.92
35	Real Estate	30	5.29	100	2.06	3.24
40	Consumer Discretionary	35	6.71	276	10.98	-4.27
45	Consumer Staples	26	2.49	165	5.40	-2.91
50	Industrials	45	7.65	371	8.35	-0.70
55	Basic Materials	48	8.90	248	6.08	2.81
60	Energy	38	11.13	112	6.59	4.54
65	Utilities	31	4.14	139	3.87	0.27
Totals		447	100.00	2219	100.00	

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

10 May 2019

Base Date

16 September 2011

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Annually in September with implementation in March, June, September & December

Country/Market Breakdown

	FTSE Emerging FMW ESG		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	39	8.28	82	4.95	3.33
Chile	7	0.53	21	0.55	-0.02
China	142	37.92	1238	28.09	9.82
Colombia	4	0.89	3	0.11	0.78
Czech Rep.	2	0.17	4	0.14	0.03
Egypt	-	-	3	0.06	-0.06
Greece	6	0.45	29	0.61	-0.16
Hungary	3	0.39	4	0.27	0.12
Iceland	-	-	11	0.11	-0.11
India	47	9.84	231	23.45	-13.61
Indonesia	9	0.67	42	1.82	-1.15
Kuwait	4	0.40	8	0.79	-0.39
Malaysia	17	1.99	39	1.83	0.16
Mexico	17	2.87	38	2.53	0.34
Pakistan	-	-	1	0.00	0.00
Philippines	5	0.42	24	0.65	-0.22
Qatar	6	0.69	17	0.89	-0.20
Romania	2	0.24	7	0.16	0.08
Saudi Arabia	9	2.40	62	4.45	-2.05
South Africa	31	5.94	40	3.22	2.72
Taiwan	71	22.62	122	20.59	2.03
Thailand	17	1.93	50	1.76	0.18
Turkiye	1	0.05	111	1.36	-1.31
UAE	8	1.28	32	1.61	-0.33
Totals	447	100.00	2219	100.00	

Index Characteristics

Attributes	FTSE Emerging FMW ESG	FTSE Emerging
Number of constituents	447	2219
Dividend Yield %	-	2.85
Constituent (Wgt %)		
Average	0.22	0.04
Largest	9.13	9.79
Median	0.10	0.01
Top 10 Holdings (Wgt %)	31.48	24.52

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