

FTSE Russell's ESG Ratings and FTSE Green Revenues data models

Step by step user guide v3

December 2017

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FTSE Russell

Product suite for Sustainable investment

FTSE Russell

Product suite for Sustainable Investment



Environmental, Social and Governance data model > How do companies operate?

- ✓ Easy identification of companies with strong / weak ESG practices
- ✓ Search, screen and analyze the ESG ratings of over 4,100 companies
- ✓ Portfolio and index foot printing for ESG Ratings
- ✓ Rapid design and upload of ESG portfolios or baskets
- ✓ Understand ESG 'hotspots' across sectors and countries
- ✓ Input ESG portfolios into the client platform (QSD)



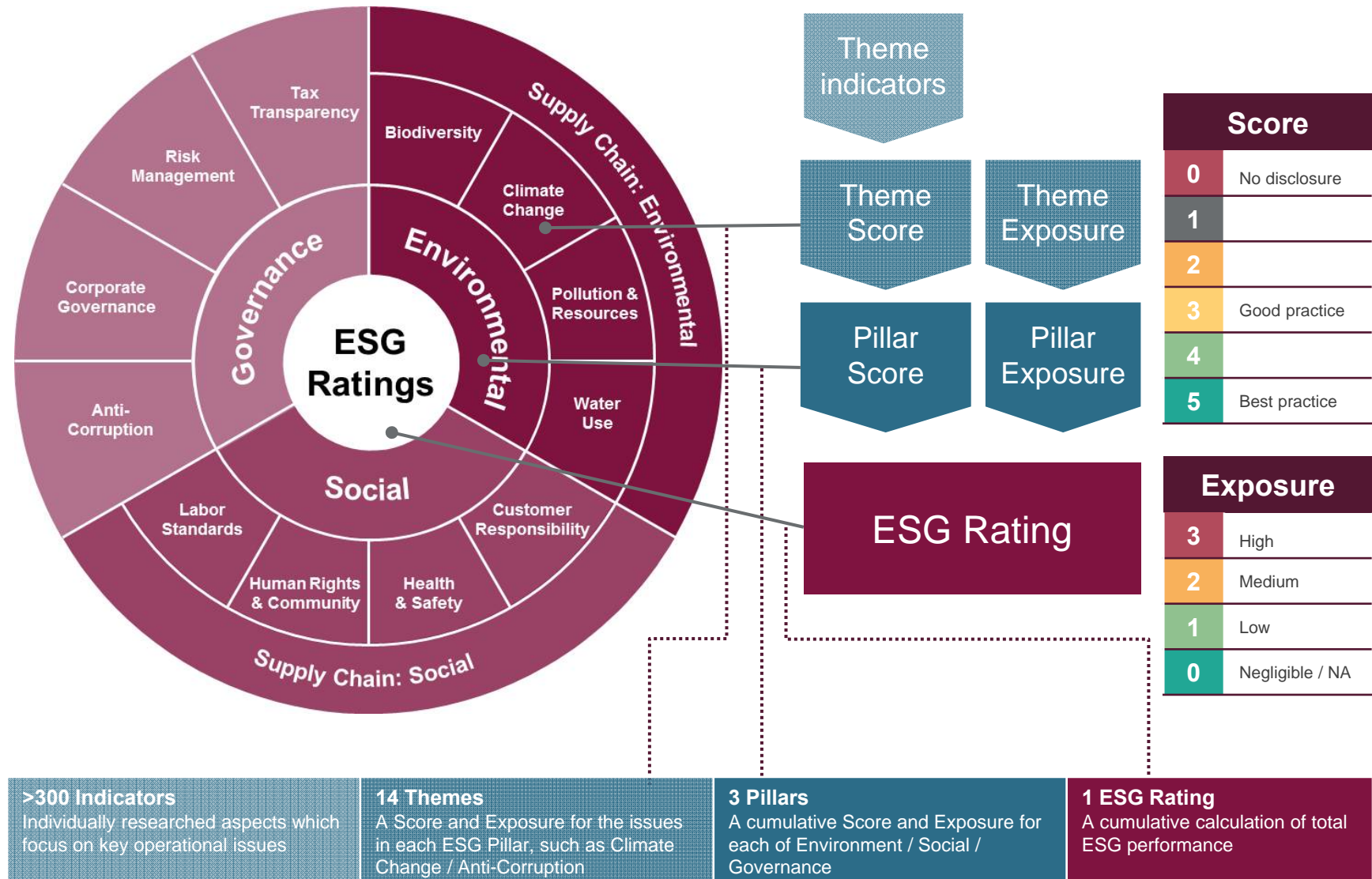
Green Revenues data model > What do companies manufacture?

- ✓ Easy identification of companies with green revenues
- ✓ Detailed 8 year green revenues history of c14,000 large, mid and small cap companies
- ✓ Portfolio and index foot printing for green revenue exposure
- ✓ Rapid design and upload of green portfolios or baskets
- ✓ Understand Green Revenues 'hotspots' with attribution analysis compared with an index or another uploaded portfolio
- ✓ Maintain representative Green Revenues portfolios in the client web platform (QSD), updated on a daily basis

What you need to know before accessing the
QSD platform

Environmental, Social and Governance (ESG) data model framework

ESG - How do companies operate?



How the ESG Ratings are used to construct the FTSE4Good Index Series

- The ESG Ratings are used to determine the constituents of the FTSE4Good Index Series
- The Overall ESG Rating is the measure used for inclusion threshold
- A “buffer” threshold was introduced to reduce the volatility of constituents in the index series
- These thresholds are likely to converge over time
- Companies not meeting the lower threshold are given a period of time to improve before their removal

	Developed markets	Emerging markets
Companies newly included in the Index	ESG Rating of 3.1 or higher	ESG Rating of 2.5 or higher
Companies removed from the Index	ESG Rating lower than 2.7	ESG Rating lower than 2.1

Source: FTSE Russell as of December 2017.

ESG Rating	
5	Best practice
4	
3	Good practice
2	
1	
0	No disclosure



What you need to know before accessing the
QSD Platform

FTSE Green Revenues data model framework

Capturing company activities

A simple but consistent classification of goods, products or services

Applicability of the FTSE Green Revenues Data Model is dependent on:

The goods, products or services a company manufactures or provides

The impact, if any, that the goods, products or services provided have on the environment, such as

- Adapt
- Mitigate
- Remediate

The result of the goods, products or services impact on the environment, such as

- Climate Change
- Resource Depletion
- Environmental Erosion

Each and every revenue earning activity is taken into consideration

FTSE Green Revenues data model

FTSE Green Revenues Classification System (GRCS)

Detailed below is the core FTSE Green Revenues Sector & Subsector classification model derived from the review and classification of a company's activities.

In accordance with the decisions of the ICB Committee, these groupings have been established to represent the most effective structural framework for capturing the industrial transition to the Green Economy. This will not be a static model due to the dynamic changes occurring within global commerce.

	Energy Generation	Energy Equipment	Energy Management	Energy Efficiency
01	EG Bio Fuels	EQ Bio Fuels	EM Combined Heat/Power	EE Advanced Materials
02	EG Clean Fossil Fuels	EQ Clean Fossil Fuels	EM Controls	EE Building and Property
03	EG Geothermal	EQ Geothermal	EM Fuel Cells	EE Industrial Processes
04	EG Hydro	EQ Hydro	EM Integrated EM	EE Integrated EE
05	EG Integrated EG	EQ Integrated EG	EM Logistics and Support	EE IT Processes
06	EG Nuclear	EQ Nuclear	EM Power Storage	EE Lighting
07	EG Ocean and Tidal	EQ Ocean and Tidal	EM Smart Grids	EE Video Conferencing
08	EG Solar	EQ Solar		
09	EG Waste to Energy	EQ Waste to Energy		
10	EG Wind	EQ Wind		

	Environmental Infrastructure	Environmental Resources	Modal Shift	Operating Shift
01	EI Carbon Capture & Storage	ER Agriculture	MS Aviation	OS Finance/Investment
02	EI Desalination	ER Aquaculture	MS Integrated MS	OS Integrated OS
03	EI Flood Control & Land Erosion	ER Integrated ER	MS Railways	OS Retail/Wholesale
04	EI Integrated EI	ER Mining	MS Road Vehicles	OS Property
05	EI Logistics and Support	ER Minerals and Metals	MS Shipping	
06	EI Pollution Management	ER Source Water		
07	EI Recyclable Products	ER Sustainable Forestry		
08	EI Recycling Services			
09	EI Waste Management			
10	EI Water Management			

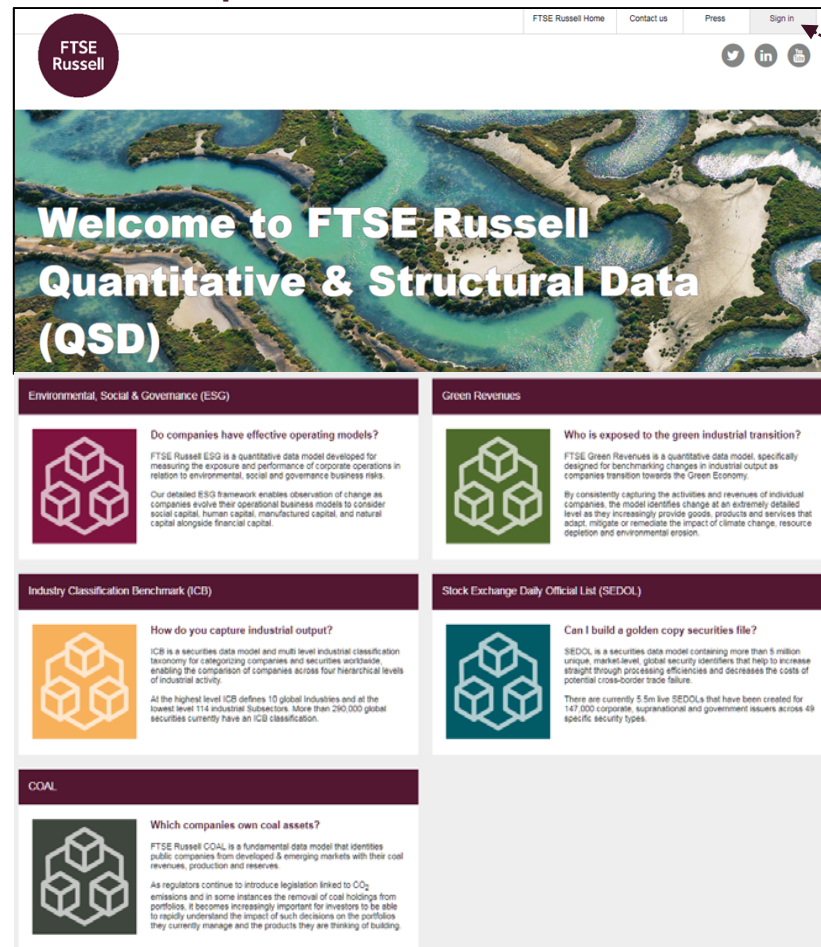
ESG and FTSE Green Revenues data model

Navigation on QSD platform

Login through Quantitative Structural Data (QSD) platform

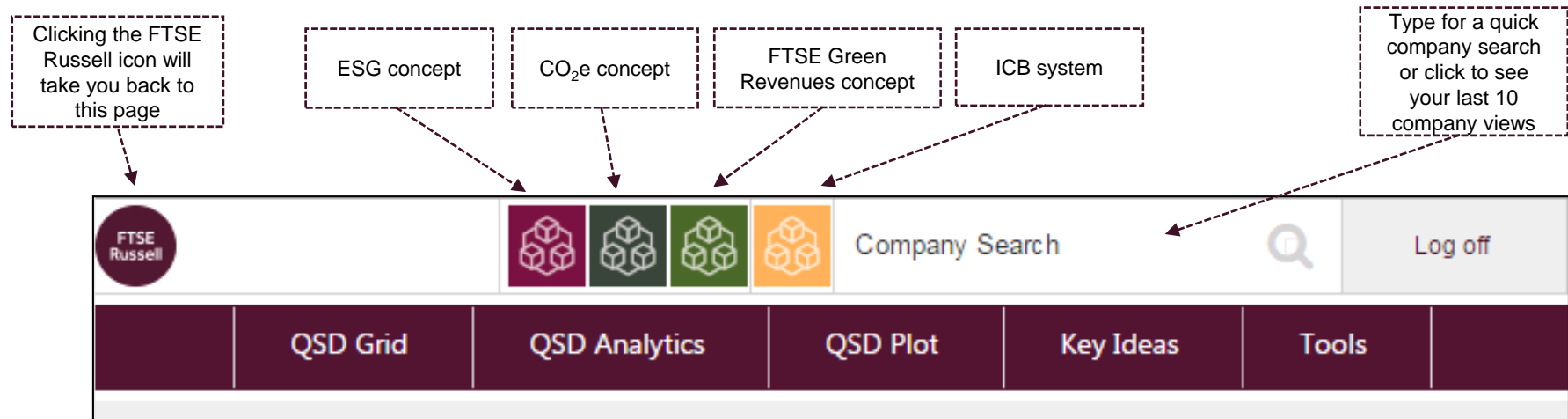
<https://qsd.ftserussell.com>

Web-based and accessible on desktop or devices

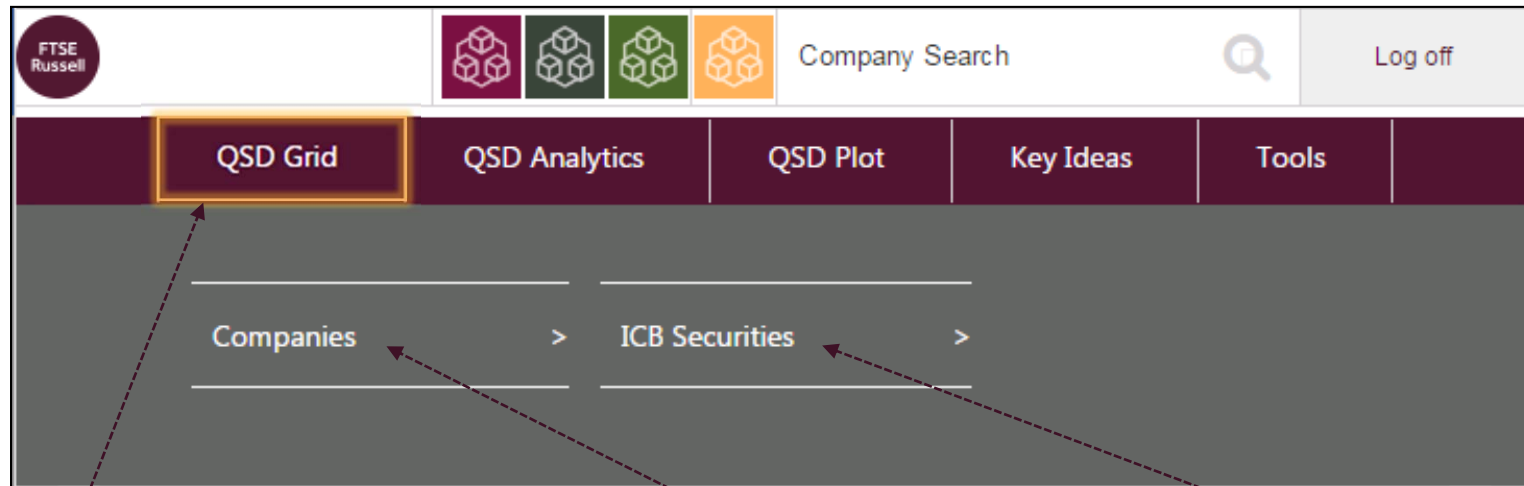


Sign in to QSD platform. You will be provided with a username and initial password

Navigation Bar



Toolbar – QSD Grid

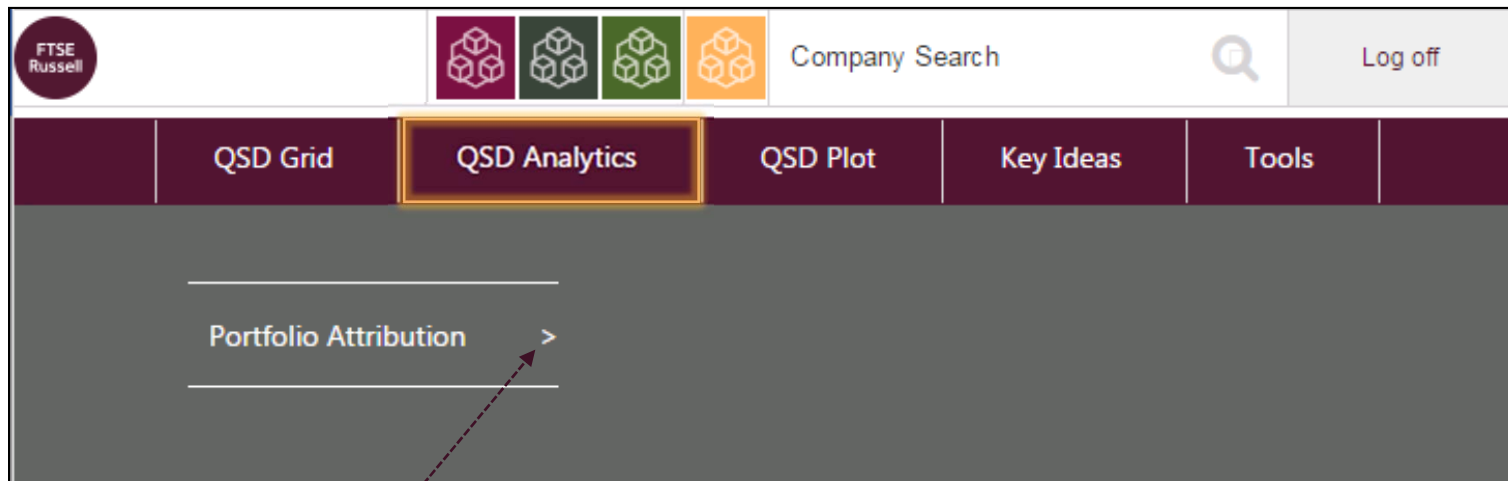


Click here to see the corporate 'Grid'

The 'Companies' option within the 'QSD Grid' tab allows you to see your permissioned universe of stocks and modules (such as ESG and FTSE Green Revenues). Within here, you will be able to play with the data, slicing and dicing as you choose

The 'ICB' option within the 'QSD Grid' tab allows ICB subscribers to see the entire universe of ICB securities and their corresponding classifications

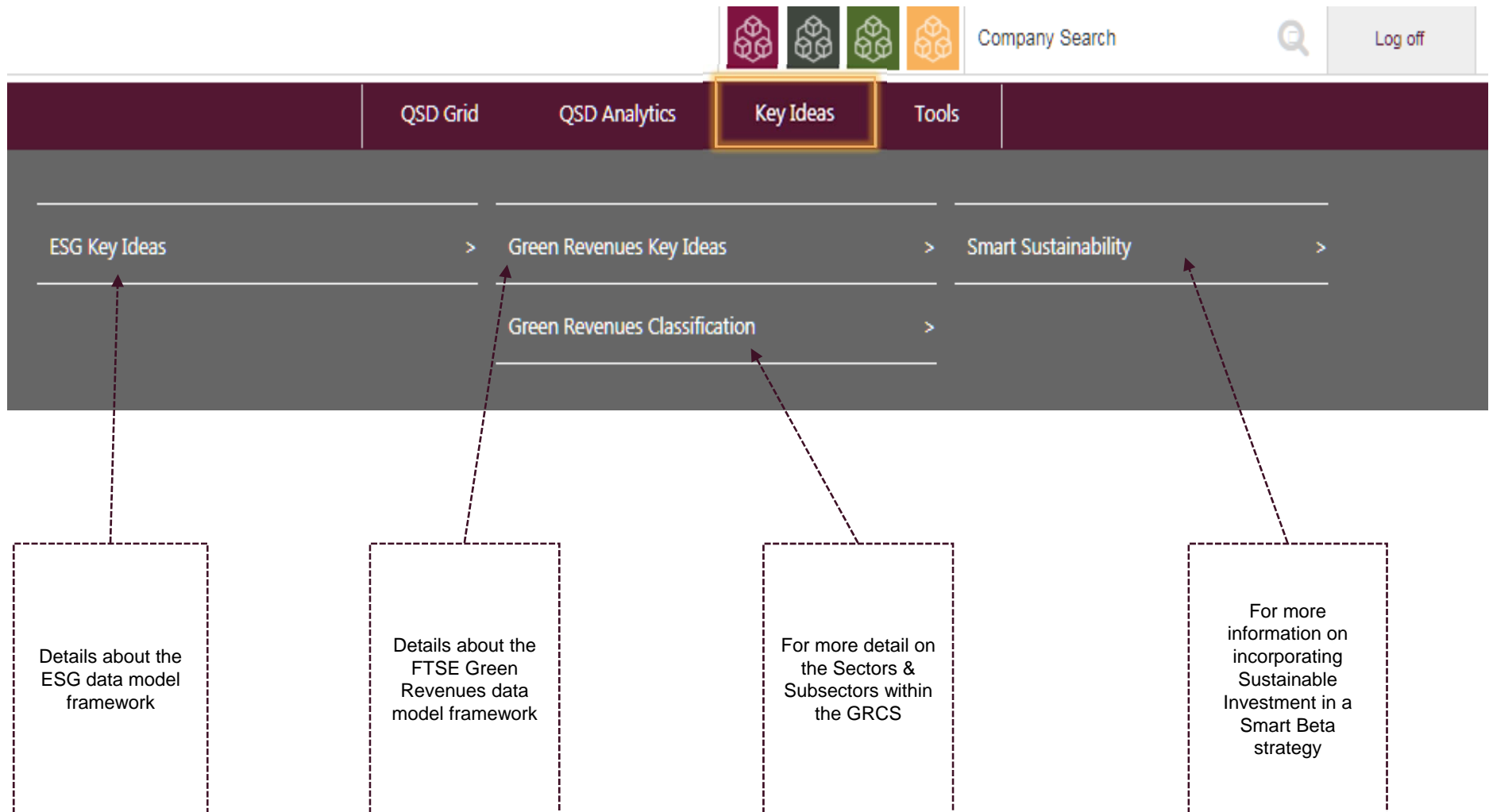
Toolbar – QSD Analytics



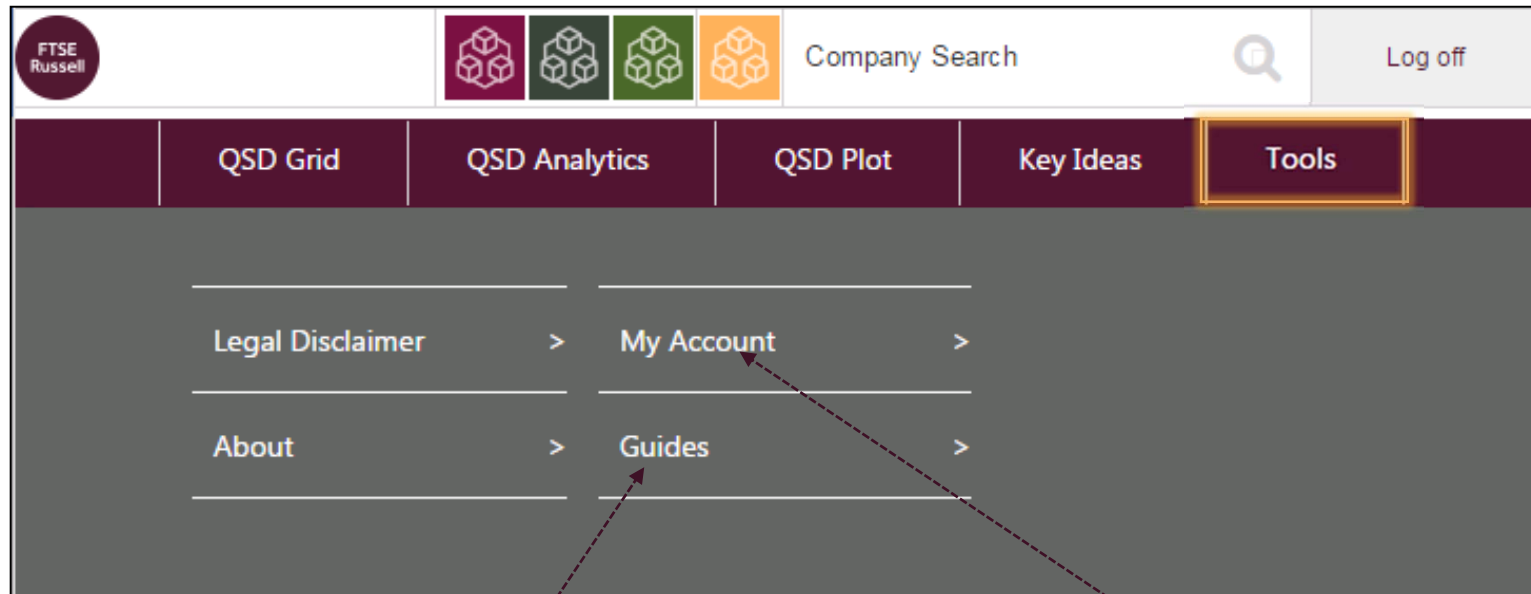
'What are the ESG/Green characteristics of your portfolio?'

Click here to analyse portfolios against FTSE Russell benchmarks or other portfolios you have created/uploaded on the platform

Toolbar – Key Ideas



Toolbar - Tools



You can find this user guide and the methodologies of ESG and FTSE Green Revenues data models here

Change your password here

Please note: the FTSE Green Revenues Portal has been optimized for use on Mozilla Firefox, Google Chrome, and Microsoft Internet Explorer 10+

Source: FTSE Russell. For illustrative purposes only.

QSD platform

Grid manipulation and functions

Corporate 'Grid'

Full alphanumeric search

Data available on subscribed FTSE Russell Indexes

Advanced filter and sorting features

Show & hide columns (drag and drop into & out of grid)

Personalized & saveable view

Includes a 'save as portfolio' feature

Corporate Entities

QSD Grid | QSD Analytics | Key Ideas | Tools

Company Search

Log off

Layout: Default

Field Chooser | Layouts | Action | Export To Excel

Drag columns for grouped analysis

Drop columns for grouped analysis

Green Revenues flag:

- GR
- Not GR
- Pending Research
- Excluded

GRCS- up to 60 Green Subsectors per company

Export functionality

Fossil Fuels Flag

ESG Rated flag: Companies being researched are indicated by a red dot

Manually add filters here

Note: fewer companies per page results in faster navigation

Clear filters

Company	Company Details	ICB	Green Revenues	Excluded Assets	Environmental, So								
Company	SEDOL	ISIN	Region	Market Cap USD(m)	Index Membership	ICB Industry	GR Status	GR Sectors	Range GR Factor	FF Oil & Gas	FF Coal	ESG	ESG Rating
Country Name: Australia (Count=58) (Continued on the next page)													
Infigen Energy	B0LN825	AU000000IFN8	Asia Pacific	344	GEISAC, GEISLMS	Utilities	GR	EG, OS	0 25 50 75 100				
Bellamy's Australia	8PB6G61	AU000000BAL8	Asia Pacific	548	GEISAC, GEISLMS	Consumer Goods	GR	ER	0 25 50 75 100				
Lynas Corp	6121176	AU000000LYC6	Asia Pacific	799	GEISAC, GEISLMS	Basic Materials	GR	ER	0 25 50 75 100				
Paladin Energy	6668468	AU000000PDN8	Asia Pacific	0		Basic Materials	GR	ER	0 25 50 75 100				
Sims Metal Management	B0LCV75	AU000000SGM7	Asia Pacific	2,023	FDEVGRI, GEISAC, GEISLMS	Basic Materials	GR	EI	0 25 50 75 100				2.7
Orocobre	B293GJ4	AU000000ORE0	Asia Pacific	1,043	GEISAC, GEISLMS	Basic Materials	GR	ER	0 25 50 75 100				
Tox Free Solutions	6292027	AU000000TOX6	Asia Pacific	470	GEISAC, GEISLMS	Industrials	GR	EI	0 25 50 75 100				
AGL Energy	6557GP5	AU000000AGL7	Asia Pacific	12,427	4GGL, F4GRD, FDEVGRI, GEISAC, GEISLMS	Utilities	GR	EG, EM, EQ, EE	0 25 50 75 100				3.5
Arrium	B7NKGX1	AU000000ARI0	Asia Pacific	0		Basic Materials	GR	EI, EE	0 25 50 75 100				

6 (59 items)

1 2 3 4 5 6

GR Status Equals 'GR' And (Country Name) Equals 'Australia'

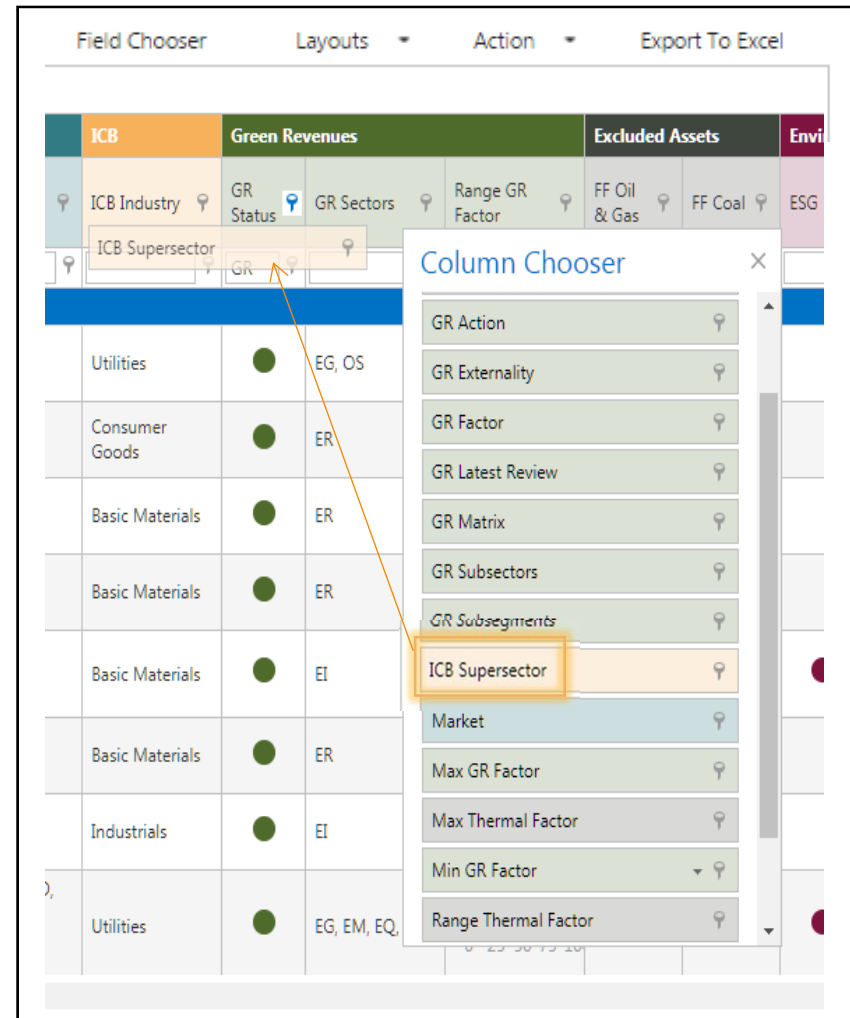
Page size: 10

Clear

Source: FTSE Russell. For illustrative purposes only.

Field Chooser

- Click on Field Chooser and a drop-down box appears that allows users to hide and/or show data panels and columns
- To add a column to the grid: Drag the field from the field chooser and drop it to the grid
- To remove a column from the grid: Drag the field from the grid and drop it on the field chooser
- Note that fields can only be added to the same color-coded Data Panel

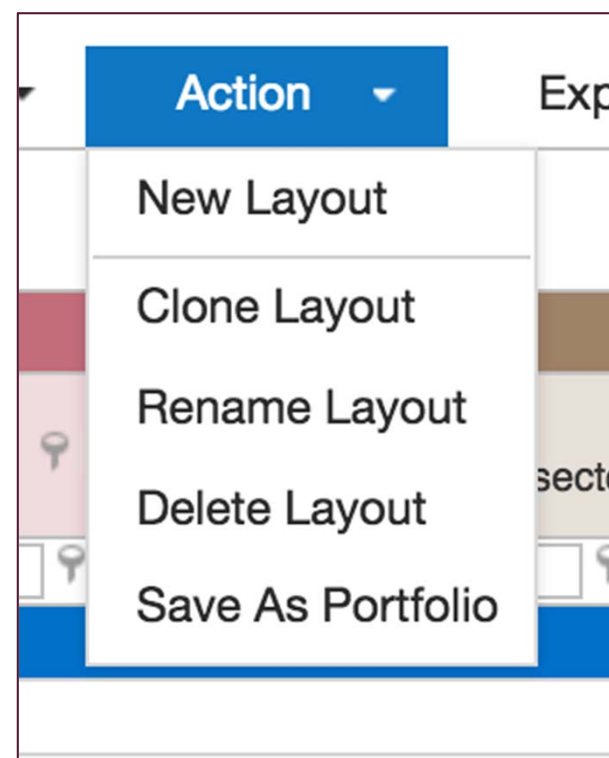


Layouts

- A Layout is a collection of Grid functions applied to the data that you previously saved

Action

- New Layout
 - You have to click on “New Layout” before doing grid manipulation, if not changes will be saved under current layout
- Clone Layout
- Rename Layout
- Delete Layout
- Save as a Portfolio



Export to Excel

- Data can be exported into Excel, subject to the necessary license being in place
- Data is exported as it is in the grid layout

Layouts ▾ Action ▾ Export To Excel

	Environmental, Social & Governance			
Size	ESG	ESG Rating	ESG E Score	ESG S Score

	A	F	J	K	L	M	P
1	Company	Index Membership	ESG Rating	ESG E Score	ESG S Score	ESG G Score	ICB Supersector
2	Company A	4GGL, GEISAC	4.9	5.0	4.7	5.0	Banks
3	Company B	4GGL, GEISAC	3.9	4.5	4.5	2.9	Automobiles & Parts
4	Company C	4GGL, GEISAC	3.7	3.2	3.8	4.0	Telecommunications
5	Company D	GEISAC, Ex4GGL	2.1	2.4	2.4	1.6	Personal & Household Goods
6	Company E	GEISAC	1.8	2.8	1.2	1.2	Health Care
7	Company F	GEISAC, Ex4GGL	0.8	1.2	0.5	1.0	Personal & Household Goods
8	Company G	GEISAC	0.8	0.0	0.1	2.3	Real Estate
9							

Source: FTSE Russell. For illustrative purposes only.

Grid functions – categorical filtering

- Click on the 'filter funnel' in the column heading.
 - Headings without a 'filter funnel' do not have the categorical filtering functionality
 - The 'filter funnel' is dynamic on the Company column, becoming active when there are 250 companies or less, visible in the grid
- A drop-down check box will appear
- Select single (or multiple) choices of category that the data in the column can take
- Check the 'Select All' box if all the entries are required
- System efficiency and screen refreshment are improved if 'Select All' is de-activated if all the entries are required

Company Details		
SEDOL	ISIN	Country Name

Country Name	Region	Market Cap USD(m)	Total Cap
United States			
United States			
United States			

☐ (Select All)

- ☐ Argentina
- ☐ Australia
- ☐ Austria
- ☐ Bangladesh
- ☐ Belgium
- ☐ Belize
- ☐ Bermuda
- ☐ Brazil

Grid functions – selection filtering

- Click on the 'filter funnel' in the row below column heading
- Select the filtering method required
- Enter the value in the box beside the 'filter funnel'
- The software will automatically detect whether the column contains numeric or alphanumeric data and display the relevant filtering methods

Country Name	Region
United States	
United States	

☒ Begins with
☐ Contains
☐ Doesn't contain
☐ Ends with
☐ Equals
☐ Doesn't equal
☐ Like ('%', '_')

Market Cap USD(m)	Total Market Cap USD(m)	Size	Inc
555,71			
424,87			

☐ Equals
☐ Doesn't equal
☐ Is less than
☐ Is less than or equal to
☐ Is greater than
☒ Is greater than or equal to

Source: FTSE Russell. For illustrative purposes only.

Grid functions – grouping and sub-grouping

- Data can be grouped by dragging and dropping a column heading to the top left-hand corner of the Grid
- Drag further column headings to create sub-groups
- The order of the columns determines the group/ sub-group order
- The group/ sub-group can be opened up by clicking on the arrow at the left-hand end of the row

Size	
Company	
Company	
→	Size: L (Count=1,445)
→	Size: M (Count=1,690)
→	Size: S (Count=4,931)
→	Size: U (Count=7,373)

Source: FTSE Russell. For illustrative purposes only.

Grid functions – sorting

- Data in columns can be sorted by clicking on the column heading
- For a numeric column – click once and the sort is 'Low' to 'High'; click again and the sort is 'High' to 'Low'
- For an alphanumeric column – click once and the sort is 'A' to 'Z'; click again and the sort is 'Z' to 'A'
- For a multiple sort, repeat the above process whilst also holding the 'Shift' key

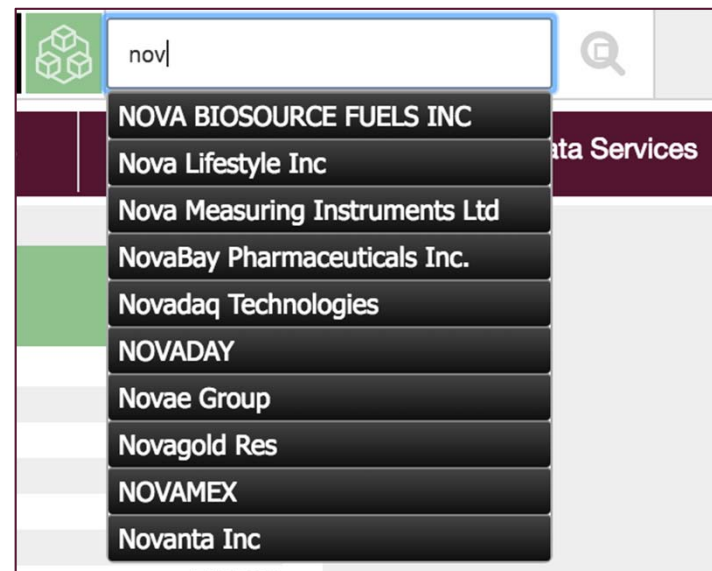
Country Name	Region

Company data – summary

- The Company View for data in respect of an individual company can be found by either –
 - using the link in the Grid view; or
 - by searching the database with company name

Kimball Intl B	
Summary Securities ● Green Revenues Factors ● Green Revenues	
FTSE Industry Classification Benchmark (ICB): Consumer Goods - Personal	
SEDOL	2491635
Country	US - United States
Region / Market	Americas - North /
Market Cap USD	674,154,942
Size Marker	U
Shares Issued	36,960,249
Exchange	XNAS
Currency	USD
Price	18.24
FY End Month	JUN
Latest Annual Review	FY2017
Latest Review Revenue	669,934,000

Source: FTSE Russell. For illustrative purposes only.



Company data – Securities

- A high level description of the company, its ICB classification, market value, revenues fiscal year end etc.

Kimball Intl B		
Summary	Securities	● Green Revenues Factors ● Green Revenues
Equity	Debt	Other
Green	Type	Name

Source: FTSE Russell. For illustrative purposes only.

User guide to the ESG data model

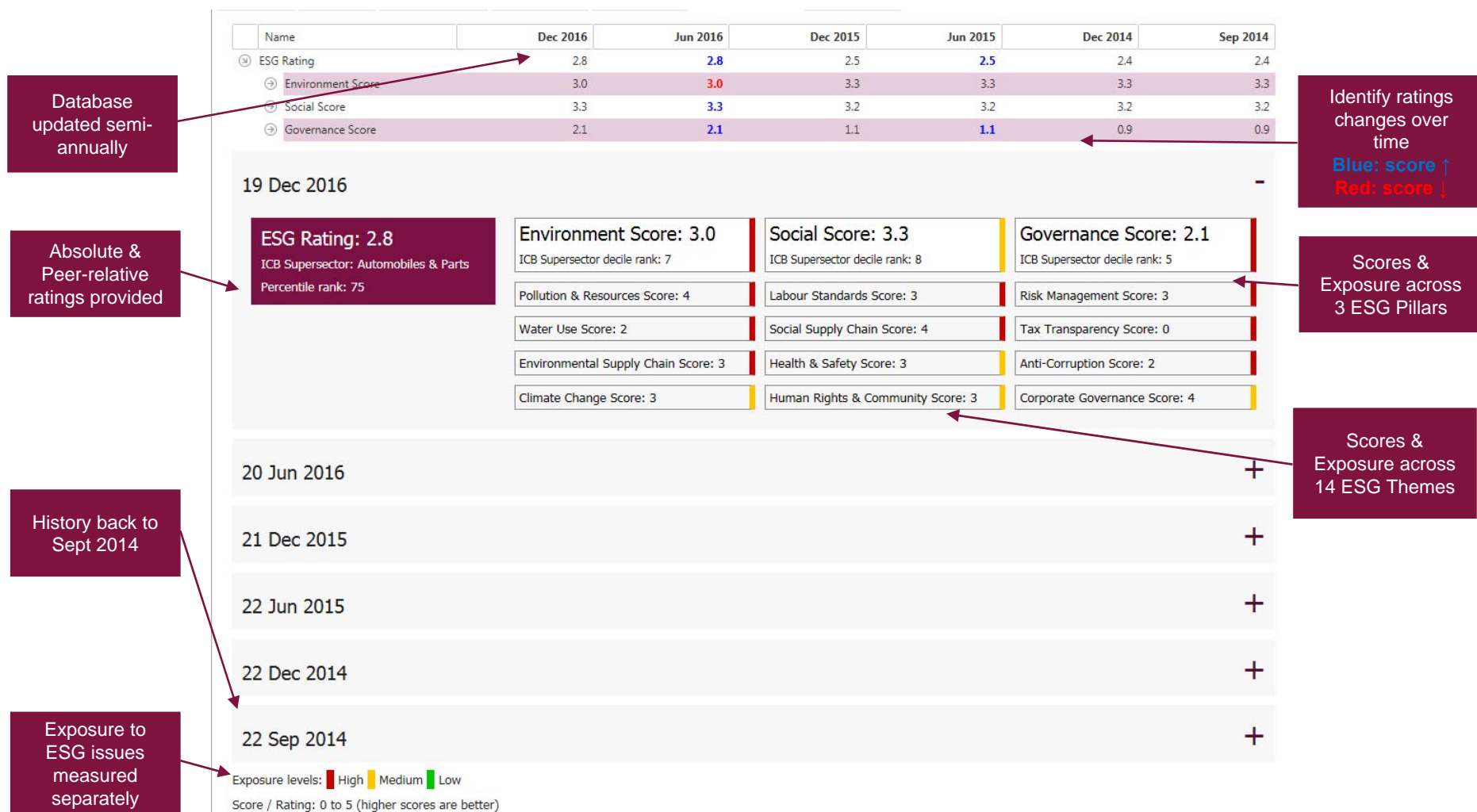
Example on ESG data - Hitachi

Hitachi	
<div> Summary Securities Green Revenues Factors Green Revenues Green Bonds ESG Ratings ESG Data Coal </div>	
FTSE Industry Classification Benchmark (ICB): Industrials - Industrial Goods & Services	
SEDOL	6429104
Country	JP - Japan
Region / Market	Japan / Developed
Market Cap USD	36,373,256,293
Size Marker	L
Shares Issued	4,828,072,223
Exchange	XTKS
Currency	JPY
Price	892.80
FY End Month	MAR
Latest Annual Review	FY2017
Latest Review Revenue	9,162,264,000,000
Green Revenues Factor	0.18 - 85.99%
GR Subsectors	EE03, EI05, EI08, EE07, EE05, EQ08, EQ10, EQ06, EQ04, EM07, EI06, EM06, MS03, EI10, EI09, EI02, EI03, EM05, MS04, EI07, EE06, EM03, ER05, EM02, EE01, EE02

The next three pages shows the data available in these two ESG tabs

Source: FTSE Russell. For illustrative purposes only.

ESG Ratings tab – Scores and Exposure



Source: FTSE Russell. For illustrative purposes only.

ESG data tab - access to underlying indicators

Indicator Code	Pillar/Theme/Indicator	Score/Response	Reference
	Environment	3.6	
	Pollution & Resources	4	
EPR01	Policy or commitment on pollution	Partially Met	CSR 2014, pg 34
	a) Policy or commitment to address the issue	Yes	
	b) Commitment to reduce or avoid the impact or improve efficiency	Not Disclosed	
EPR02	Policy or commitment on waste	Fully Met	CSR 2014, pg 35
	a) Policy or commitment to address the issue	Yes	
	b) Commitment to reduce or avoid the impact or improve efficiency	Yes	
EPR03	Policy or commitment on resource use	Fully Met	AR 2014, pg 17
	a) Policy or commitment to address the issue	Yes	
	b) Commitment to reduce or avoid the impact or improve efficiency	Yes	
EPR04	Time-specific targets, beyond regulatory requirements, to reduce or avoid pollution	Not Disclosed	
	a) Unquantified, process targets	Not Disclosed	
	b) Quantified targets	Not Disclosed	
EPR05	Time-specific targets, beyond regulatory requirements, to reduce or avoid waste	Partially Met	CSR 2014, pg 41
	a) Unquantified, process targets	Yes	
	b) Quantified targets	Not Disclosed	
EPR06	Time-specific targets, beyond regulatory requirements, to reduce or avoid resource use	Fully Met	CSR 2014, pg 50
	a) Unquantified, process targets	Yes	
	b) Quantified targets	Yes	

Source: FTSE Russell. For illustrative purposes only.

Additional functions under quantitative data points

Standardized Units and Alternative Units Captured

3 Years of trend data captured where available

-0 = current
-1 = previous year
-2 = 2 years ago

Indicator Code	Pillar/Theme/Indicator	Score/Response	Reference
Ⓢ ECC15	Three years of total energy consumption data disclosed	Data Disclosed	Sustainability Report EN 2015, pg 38
	Unit	MWh	
	Coverage (if disclosed)		
	C-0 Year	2015	
	C-1 Year	2014	
	C-2 Year	2013	
	C-0 Data	9,412,024	
	C-1 Data	9,207,124	
	C-2 Data	8,984,864	
	Unit (if Others)		

Link & Page Details for all Source Data

3 stage assessment for all individual quantitative indicators

3 Stages:
Data Disclosed
Not Disclosed
Not Applicable

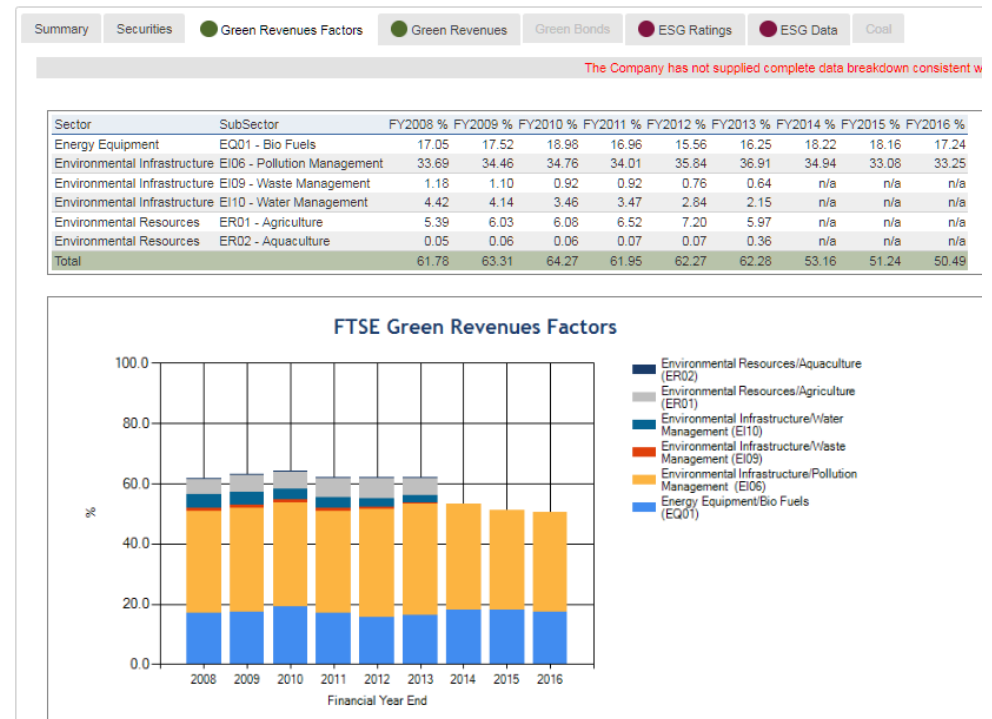
Indicator Code	Pillar/Theme/Indicator	Score/Response	Reference
Ⓢ GCG03	Number of Board Directors	Data Disclosed	Governance Report 2015, pg 3
	Number	9	
Ⓢ GCG04	Number of independent Directors on the board	Data Disclosed	Governance Report 2015, pg 3
	Number	1	
Ⓢ GCG05	Number of women on the board	Data Disclosed	Securities Report 2015, pg 42
	Number	0	

Source: FTSE Russell. For illustrative purposes only.

User guide to the FTSE Green Revenues data model

Company data – FTSE Green Revenues factors

- A summary of the level of green revenues exposure
 - how it has changed over time
 - the time-varying breakdown by GRCS subsector
- Outline of subsector activity against the GRCS
- Note that this is only available when the company has disclosed its subsegment revenues



Source: FTSE Russell. For illustrative purposes only.

Company Data – Green Revenues

Source of information

REP: Reported
DIR: Direct from the company
CST: Company estimate
FST: FTSE Russell estimate
EST: pre-FY2015 estimate flag (both company & FTSE Russell)
ND: Not Disclosed

Hyperlink to corporate website

Financial year of analysis

Capturing Company Activities

Subsegment GRCS

Novozymes A/S

Summary

Securities

Green Revenues Factors

Green Revenues

Green Bonds

ESG Ratings

ESG Data

Coal

company & FTSE Russell)

ND: Not Disclosed

FY2016

In FY2016, Novozymes entered into an agreement with DONG Energy to supply enzymes to DONG's energy plant turning household waste into biogas, electricity and fuel (the REnescience plant in Manchester, UK). (Reference: Annual Report 2016, Pg. 34)

Review Published

7 Aug. 2017

Review Period

1 Jan. 2016 - 31 Dec. 2016

Reported Revenue

DKK 14,142.00 m

Calculated Revenue

14,142.00 m

FTSE Green Revenues Factor

50.49 - 73.55%

Segment	Subsegment	Description	Action	Externality	GR Subsector	Revenue	Source	Revenue %	Remarks
Household Care						4,702.00	REP	33.25%	References: 1) Annual Report 2016.pdf, Pg. 85
	Household Care_Cleaning Solutions	Comprises revenues from sale of enzymes and microorganisms that enable the manufacturers to offer	Mitigate	EE	EI Pollution Management	4,702.00	REP	33.25%	References: 1) Household Care.mht
Food & Beverages						3,740.00	REP	26.45%	References: 1) Annual Report 2016.pdf, Pg. 85
	Food & Beverages	Comprises revenue from sale of healthy food products from baking industry and starch industry.	NA	NA		3,740.00	REP	26.45%	References: 1) Annual Report 2016.pdf, Pg. 32
Bioenergy						2,438.00	REP	17.24%	References: 1) Annual Report 2016.pdf, Pg. 85
	Bioenergy_Bio Ethanol	Comprises revenue from sale of enzyme solutions for production of starch-based and cellulosic ethanol.	Mitigate	CC	EQ Bio Fuels	2,438.00	REP	17.24%	References: 1) Bioenergy.mht
	Bioenergy_Biogas	Comprises revenue from sale of enzymes for energy plants turning household waste into biogas, electricity	Mitigate	CC	EQ Waste to Energy	-	REP	0.00%	Dong Energy's REnescience plant is expected to start operating in the spring of 2017.
Agriculture & Feed (A&F)						2,206.00	REP	15.60%	References: 1) Annual Report 2016.pdf, Pg. 85
	A&F_Agriculture	Comprises revenue from sale of microbial-based biofertility, biocontrol, and bioyield enhancer products.	Mitigate	RD	ER Agriculture	-	ND	0.00%	References: 1) Crop Production.mht
	A&F_Aquaculture	Comprises revenue from sale of natural products for maintaining water quality that further helps in better	Mitigate	RD	ER Aquaculture	-	ND	0.00%	References: 1) Aquaculture.mht
	A&F_Non Green	Comprises revenue from sale of animal nutrition products including products that ensure energy.	NA	NA		-	ND	0.00%	References: 1) Annual Report 2016.pdf, Pg. 32
Technical & Pharma (T&P)						1,056.00	REP	7.47%	References: 1) Annual Report 2016.pdf, Pg. 85
	T&P_Leather, Paper & Pulp	Comprises revenue from sale of enzymes to leather industry (in bio preparation process and degreasing)	Mitigate	CC	EI Pollution Management	-	ND	0.00%	References: 1) Leather.mht
	T&P_Wastewater Solutions	Comprises revenue from sale of biological wastewater treatment products which are used for increasing the	Mitigate	EE	EI Waste Management	-	ND	0.00%	References: 1) Wastewater Treatment Products.mht
	T&P_Textile	Comprises revenue from sale of enzymes (in processes like bioblasting, biopreparation, and denim	Mitigate	RD	EI Water Management	-	ND	0.00%	References: 1) Textile.mht
	T&P_Non Green	Comprises revenue from sale of pharmaceutical products and also contributed by the textile and	NA	NA		-	ND	0.00%	References: 1) Annual Report 2016.pdf, Pg. 32

Attachments & Links

Reference Documents_Novozymes AS_FY2016.zip

Full View

Company business segments

Company business subsegments

References and all calculations attached

Click here for an expanded view

Source: FTSE Russell. For illustrative purposes only.

Portfolio attribution

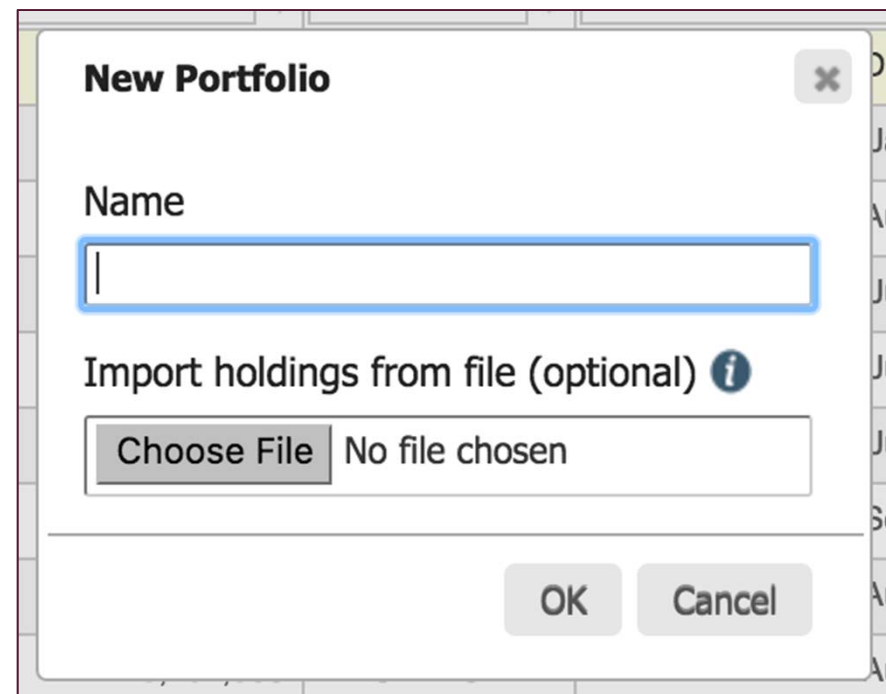
Creating a portfolio

- Portfolios and baskets can be analyzed to investigate their structure
- 'Green revenue' and 'ESG' foot prints can be calculated both in absolute values and relative to a FTSE Russell index or another portfolio that has been uploaded
- Portfolios can be created by:
 - Uploading from Excel
 - Saving a Portfolio from Grid
 - Manual input
- Portfolios created by users are confidential to them
 - Portfolios cannot be shared with colleagues or viewed by other system users

Uploading a portfolio

- Portfolios can be created by uploading data from Excel
- Format of file is data in columns A and B; portfolio positions are in the rows – one per row
- 7-digit SEDOLs are in column A; number of shares are in column B
- Headers are required in Row 1
- Select QSD Analytics | Portfolio Attribution | New Portfolio to start the portfolio upload

	A	B
1	SEDOL	Shares
2	5069211	93,700
3	5727973	72,122
4	4846288	69,255
5	5529027	71,036
6	5086577	64,108
7	4598589	23,886



New Portfolio

Name

Import holdings from file (optional) ⓘ

Choose File No file chosen

OK Cancel

Source: FTSE Russell. For illustrative purposes only.

Portfolio attribution

Click to analyze portfolio

Click to add portfolio

New Portfolio

Name

Import holdings from file (optional) **i**

Choose File No file chosen

OK Ca

Please provide an Excel spreadsheet with SEDOL in the first column and number of shares in the second column. Alternatively, or in addition to the above, you will be able to manually add holdings once the portfolio has been created.

FTSE Russell

QSD Grid **QSD Analytics** QSD Plot Key Ideas Tools

Company Search Log off

My Portfolios

Drag a column header here to group by that column

Name	Positions	Value USD	Benchmark	Created	Portfolio Date	Actions
Sample Portfolio	55	11,146,911		22 Mar 16 13:59	22 Mar 16	Edit Delete

New Portfolio

Source: FTSE Russell. For illustrative purposes only.

Portfolio attribution continued

Drag and drop columns for grouped analysis

Selected benchmark for comparison
 Index benchmark: subscribed FTSE Russell Index
 Portfolio benchmark: portfolio created and saved by user

Portfolio: Sample Portfolio **Index Benchmark: 4GGL - FTSE4Good Global**

Index Benchmarks ▾ Portfolio Benchmarks ▾ My Portfolios ▾ Field Chooser Export To Excel Action ▾

Index Benchmark: 4GGL			ESG Rating Factor				Min GR Factor			
Value USD(m)	Weight (%)	OverUnder	Factor	Impact	Benchmark Impact	OverUnder	Factor	Impact	Benchmark Impact	OverUnder
12,887.25	0.06 %	1.37 %	3.3	0.0473	0.0021	0.0452	54.0	0.7748	0.0346	0.7401
19,122.67	0.10 %	2.03 %	4.2	0.0894	0.0040	0.0854	1.0	0.0213	0.0010	0.0203
3,331.52	0.02 %	-0.02 %	2.7	0.0000	0.0004	-0.0004	0.0	0.0000	0.0000	0.0000
6,828.06	0.03 %	-0.03 %	3.3	0.0000	0.0011	-0.0011	0.0	0.0000	0.0000	0.0000
4,692.75	0.02 %	-0.02 %	2.0	0.0000	0.0005	-0.0005	0.0	0.0000	0.0000	0.0000
498.80	0.00 %	0.00 %	2.5	0.0000	0.0001	-0.0001	0.0	0.0000	0.0000	0.0000
1,731.45	0.01 %	-0.01 %	3.1	0.0000	0.0003	-0.0003	0.0	0.0000	0.0000	0.0000
822,155.93	4.09 %	95.91 %	3.5702	0.1512	3.4190	0.7960	0.0356	0.7604		

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☒ Begins with (Country Name, 'australia')

Show & hide columns (drag and drop into & out of grid)

Numerical comparison between portfolio and benchmark relating to column-group variable

Source: FTSE Russell. For illustrative purposes only.

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