

FTSE4Good Emerging Indices

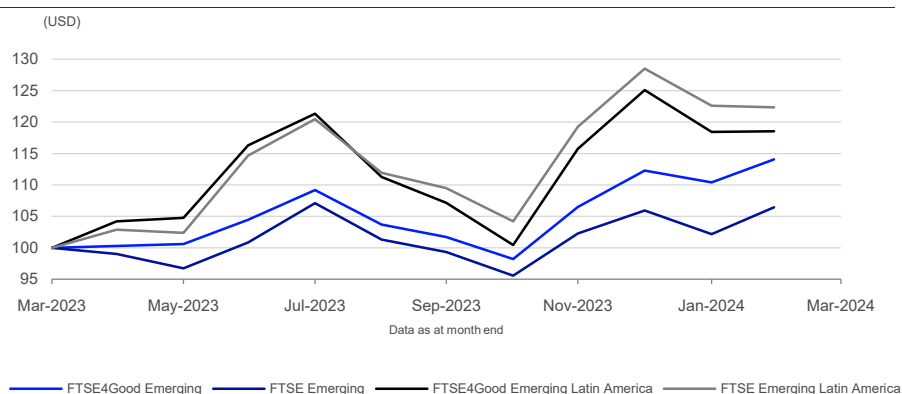
Data as at: 29 March 2024

The FTSE4Good Index Series is a tool for investors that wish to align their portfolios with their values, or seek to invest in companies based on their management of ESG risks and demonstration of leading management practices. The FTSE4Good Emerging Indices are designed to measure the performance of companies in emerging markets that meet the globally recognised ESG inclusion standards used by the FTSE4Good Index Series.

To remain consistent with market expectations and developments in ESG practice the inclusion criteria are revised regularly. Criteria development is overseen by the independent FTSE Russell ESG Advisory committee, consisting of senior investment market practitioners and other leading experts from a range of areas including academia, non-governmental and inter-governmental organizations, companies and trade unions. This helps to ensure that the ESG Ratings methodology and the associated index products, including the FTSE4Good Index Series, evolve in line with the highest standards in the industry and continue to meet market needs.

Each year, FTSE Russell's ESG analysts communicate with all companies in the research universe and conduct detailed engagement with companies facing potential index deletion or trying to improve their ESG practices. Through this process FTSE4Good Indices have had a measurable impact on the ESG practices of hundreds of companies around the world.

1-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
FTSE4Good Emerging	4.9	15.8	4.9	17.8	8.1	36.7	2.6	6.5	10.4	14.4	19.6
FTSE Emerging	2.4	9.2	2.4	8.5	-9.6	17.2	-3.3	3.2	11.2	15.6	18.2
FTSE4Good Emerging Latin America	-2.8	13.5	-2.8	21.6	24.3	9.6	7.5	1.8	17.8	23.9	31.4
FTSE Emerging Latin America	-3.9	12.8	-3.9	23.5	35.0	22.2	10.5	4.1	18.0	24.4	32.2

* 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

FEATURES

Transparency

Index governance is overseen by the independent FTSE Russell ESG Advisory Committee, made up of leading global sustainable investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria used to determine comparative corporate ESG performance.

Criteria

Companies need to meet a variety of environmental, social and governance criteria to meet the inclusion requirements. Please see www.ftserussell.com for details

Objective

The indices are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

Investability

Stocks are selected and weighted to ensure that the indices are investable.

Liquidity

Stocks are screened to ensure that the indices are tradable.

Availability

The indices are calculated based on price and total return methodologies, both 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 (by MCap) - FTSE4Good Emerging

Constituent	Country	ICB Sector	FTSE4Good Emerging (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	15.66	8.49	7.17
Reliance Industries	India	Oil Gas and Coal	3.21	1.74	1.47
Infosys	India	Software and Computer Services	1.69	0.91	0.77
China Construction Bank (H)	China	Banks	1.51	0.82	0.69
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.50	0.81	0.69
MediaTek	Taiwan	Technology Hardware and Equipment	1.49	0.81	0.68
Bank Central Asia	Indonesia	Banks	0.94	0.51	0.43
Bharti Airtel	India	Telecommunications Service Providers	0.92	0.50	0.42
Itau Unibanco Holding SA	Brazil	Banks	0.89	0.49	0.41
Naspers	South Africa	Software and Computer Services	0.86	0.47	0.39
Totals			28.67	15.55	

Top 10 Constituents (by MCap) - FTSE4Good Emerging Latin America

Constituent	Country	ICB Sector	FTSE4Good Emerging Latin America (Wgt %)	FTSE Emerging Latin America (Wgt %)	Diff %
Itau Unibanco Holding SA	Brazil	Banks	7.40	4.80	2.60
Grupo Banorte O	Mexico	Banks	6.78	4.40	2.38
Femsa UBD	Mexico	Beverages	5.24	3.40	1.84
America Movil L	Mexico	Telecommunications Service Providers	4.70	3.05	1.65
Wal-Mart de Mexico S.A.B. de C.V.	Mexico	Retailers	4.60	2.99	1.61
Grupo Mexico	Mexico	Industrial Metals and Mining	4.13	2.68	1.45
Banco Bradesco S/A Pref.	Brazil	Banks	3.28	2.13	1.15
B3 SA	Brazil	Investment Banking and Brokerage Services	2.98	1.93	1.04
Cemex Sa Cpo Line	Mexico	Construction and Materials	2.96	1.92	1.04
WEG Ord	Brazil	Industrial Engineering	2.51	1.63	0.88
Totals			44.58	28.93	

ICB Industry Breakdown

ICB Industry	FTSE4Good Emerging		FTSE Emerging		Diff %	FTSE4Good Emerging Latin America		FTSE Emerging Latin America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %		No. of Cons	Wgt %	No. of Cons	Wgt %	
Technology	63	29.59	231	24.72	4.87	1	0.56	1	0.36	0.20
Telecommunications	37	5.18	73	3.86	1.32	3	6.32	5	4.44	1.88
Health Care	42	3.53	179	3.40	0.13	3	2.23	4	1.50	0.73
Financials	131	26.28	323	23.02	3.26	18	32.56	26	24.81	7.75
Real Estate	20	1.81	102	2.16	-0.35	1	1.06	8	2.33	-1.27
Consumer Discretionary	57	5.32	277	11.82	-6.50	9	9.54	15	7.69	1.85
Consumer Staples	55	5.97	163	5.73	0.24	15	16.86	19	12.58	4.28
Industrials	82	7.32	371	8.31	-1.00	8	9.63	20	10.54	-0.91
Basic Materials	50	5.21	244	6.35	-1.14	9	11.06	16	14.46	-3.40
Energy	29	5.79	111	6.75	-0.96	5	4.48	8	13.94	-9.46
Utilities	45	4.00	139	3.87	0.13	15	5.70	22	7.35	-1.64
Totals	611	100.00	2213	100.00		87	100.00	144	100.00	

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

November 2016

Base Date

22 June 2015

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY

Review Dates

Semi-annually in June and December

Country Breakdown - FTSE4Good Emerging

	FTSE4Good Emerging		FTSE Emerging		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	50	6.24	82	6.09	0.14
Chile	16	1.00	21	0.60	0.40
China	122	10.57	1241	27.88	-17.31
Colombia	3	0.23	3	0.13	0.11
Czech Rep.	2	0.11	4	0.15	-0.03
Egypt	1	0.10	3	0.06	0.04
Greece	11	0.77	28	0.65	0.12
Hungary	3	0.40	4	0.27	0.13
Iceland	-	-	11	0.11	-0.11
India	107	23.30	228	22.00	1.30
Indonesia	16	2.66	42	2.14	0.52
Kuwait	3	0.81	8	0.89	-0.08
Malaysia	32	2.92	39	1.78	1.14
Mexico	18	4.62	38	3.29	1.34
Pakistan	-	-	1	0.00	0.00
Philippines	13	1.10	24	0.76	0.35
Qatar	1	0.46	17	0.95	-0.49
Romania	2	0.18	7	0.16	0.03
Saudi Arabia	3	0.67	60	4.88	-4.21
South Africa	35	5.00	40	3.07	1.94
Taiwan	101	33.09	122	19.19	13.90
Thailand	43	3.43	50	1.97	1.46
Turkiye	24	1.18	109	1.24	-0.06
UAE	5	1.14	31	1.75	-0.61
Totals	611	100.00	2213	100.00	

Country Breakdown - FTSE4Good Emerging Latin America

	FTSE4Good Emerging Latin America		FTSE Emerging Latin America		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	50	51.59	82	60.34	-8.74
Chile	16	8.25	21	5.90	2.36
Colombia	3	1.91	3	1.24	0.67
Mexico	18	38.24	38	32.53	5.72
Totals	87	100.00	144	100.00	

Index Characteristics

Attributes	FTSE4Good Emerging	FTSE Emerging	FTSE4Good Emerging Latin America	FTSE Emerging Latin America
Number of constituents	611	2213	87	144
Net MCap (USDm)	3,730,311	6,877,466	450,964	694,720
Dividend Yield %	3.08	3.05	5.39	7.11
Constituent Sizes (Net MCap USDm)				
Average	6,105	3,108	5,183	4,824
Largest	584,199	584,199	33,366	46,072
Smallest	39	22	143	121
Median	2,744	700	3,077	2,476
Weight of Largest Constituent (%)	15.66	8.49	7.40	6.63
Top 10 Holdings (% Index MCap)	28.67	21.87	44.58	40.18

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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