

FTSE4Good Emerging Indexes

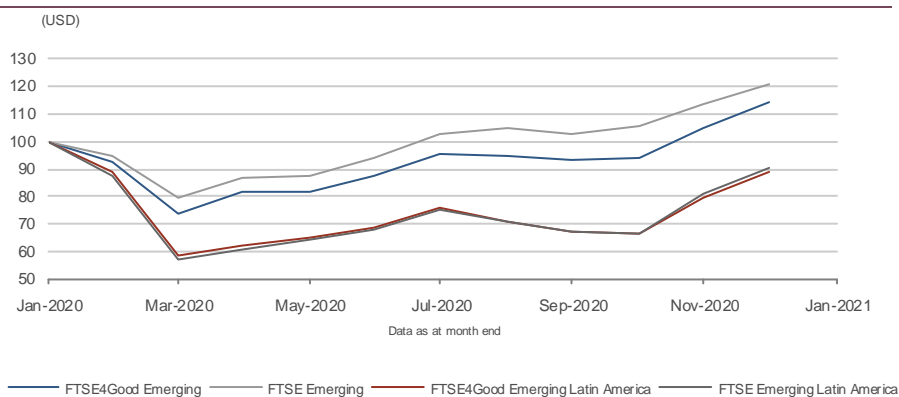
Data as at: 29 January 2021

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 Indexes 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 Indexes 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	22.9	20.8	0.5	15.2	8.9	85.8	2.9	13.2	24.8	20.9	19.0
FTSE Emerging	18.6	21.8	3.3	25.0	14.8	101.3	4.7	15.0	23.4	20.4	17.1
FTSE4Good Emerging Latin America	24.9	9.1	-6.5	-17.0	-26.3	32.9	-9.7	5.8	44.6	32.7	30.9
FTSE Emerging Latin America	27.7	12.3	-6.6	-15.3	-20.2	53.4	-7.3	8.9	47.0	33.8	32.0

* 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 indexes 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 indexes are investable.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Availability

The indexes 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 & Equipment	15.69	7.20	8.49
Naspers	South Africa	Software & Computer Services	3.02	1.39	1.64
Reliance Industries	India	Oil & Gas Producers	2.43	1.11	1.31
China Construction Bank (H)	China	Banks	2.19	1.01	1.19
Ping An Insurance (H)	China	Life Insurance/Assurance	2.17	1.00	1.18
Infosys	India	Software & Computer Services	1.89	0.87	1.02
Housing Development Finance	India	Financial Services	1.75	0.80	0.94
Hon Hai Precision Industry	Taiwan	Electronic & Electrical Equipment	1.47	0.68	0.80
MediaTek	Taiwan	Technology Hardware & Equipment	1.43	0.66	0.77
WuXi Biologics (P Chip)	China	Pharmaceuticals & Biotechnology	1.30	0.60	0.70
Totals			33.34	15.32	

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	6.10	4.18	1.92
B3 SA	Brazil	Financial Services	5.47	3.75	1.72
America Movil L	Mexico	Mobile Telecommunications	5.04	3.45	1.58
Banco Bradesco S/A Pref.	Brazil	Banks	4.72	3.24	1.48
Wal-Mart de Mexico S.A.B. de C.V.	Mexico	General Retailers	3.63	2.49	1.14
Grupo Banorte O	Mexico	Banks	3.54	2.43	1.11
Grupo Mexico	Mexico	Industrial Metals & Mining	3.35	2.30	1.05
Femsa UBD	Mexico	Beverages	3.08	2.11	0.97
Ambev SA	Brazil	Beverages	2.95	2.02	0.93
WEG Ord	Brazil	Industrial Engineering	2.78	1.91	0.87
Totals			40.66	27.88	

ICB Industry Breakdown

ICB Industry	FTSE4Good Emerging		FTSE Emerging			FTSE4Good Emerging Latin America		FTSE Emerging Latin America		
	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Oil & Gas	30	5.90	62	5.34	0.56	5	3.97	7	9.57	-5.60
Basic Materials	51	7.57	206	6.42	1.14	11	11.47	13	16.81	-5.34
Industrials	68	7.93	322	7.48	0.45	8	8.46	16	7.87	0.60
Consumer Goods	57	5.70	243	10.09	-4.39	13	11.85	21	9.87	1.98
Health Care	23	3.74	135	3.96	-0.22	5	4.03	6	3.06	0.97
Consumer Services	51	4.86	159	15.96	-11.10	14	13.25	21	12.92	0.32
Telecommunications	33	4.15	45	2.45	1.70	4	6.62	5	4.75	1.87
Utilities	35	1.95	101	2.37	-0.42	16	6.00	27	7.20	-1.20
Financials	162	30.66	413	22.05	8.60	26	34.34	43	27.52	6.82
Technology	32	27.55	133	23.87	3.68	-	-	1	0.43	-0.43
Totals	542	100.00	1819	100.00		102	100.00	160	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 indexes 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

Country	FTSE4Good Emerging		FTSE Emerging		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	57	7.35	92	5.60	1.76
Chile	18	1.29	21	0.62	0.67
China	46	9.69	999	45.24	-35.55
Colombia	7	0.46	11	0.29	0.17
Czech Rep.	2	0.12	4	0.12	0.01
Egypt	1	0.17	6	0.12	0.05
Greece	7	0.35	9	0.21	0.14
Hungary	3	0.43	4	0.25	0.18
India	98	18.14	164	10.53	7.62
Indonesia	16	2.29	32	1.47	0.82
Kuwait	3	0.79	11	0.64	0.15
Malaysia	34	3.45	44	1.89	1.56
Mexico	20	3.57	36	1.98	1.59
Pakistan	2	0.03	4	0.03	0.00
Philippines	11	1.35	26	0.88	0.48
Qatar	3	0.73	18	0.86	-0.13
Romania	-	-	1	0.04	-0.04
Russia	23	3.93	32	2.79	1.14
Saudi Arabia	1	0.76	48	2.99	-2.23
South Africa	50	8.89	60	4.31	4.58
Taiwan	79	30.46	105	15.51	14.95
Thailand	38	4.31	51	2.37	1.94
Turkey	20	0.74	26	0.48	0.26
UAE	3	0.71	15	0.81	-0.10
Totals	542	100.00	1819	100.00	

Country Breakdown - FTSE4Good Emerging Latin America

Country	FTSE4Good Emerging Latin America		FTSE Emerging Latin America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	57	58.05	92	66.03	-7.98
Chile	18	10.18	21	7.27	2.91
Colombia	7	3.60	11	3.38	0.21
Mexico	20	28.16	36	23.31	4.85
Totals	102	100.00	160	100.00	

Index Characteristics

Attributes	FTSE4Good Emerging	FTSE Emerging	FTSE4Good Emerging Latin America	FTSE Emerging Latin America
Number of constituents	542	1819	102	160
Net MCap (USDm)	3,228,277	7,035,093	409,004	596,605
Dividend Yield %	2.64	2.06	2.77	2.62
Constituent Sizes (Net MCap USDm)				
Average	5,956	3,868	4,010	3,729
Largest	506,496	506,496	24,935	53,068
Smallest	116	35	247	236
Median	2,478	1,049	2,370	1,959
Weight of Largest Constituent (%)	15.69	7.20	6.10	8.90
Top 10 Holdings (% Index MCap)	33.34	29.54	40.66	37.58

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