

FTSE4Good Emerging Indexes

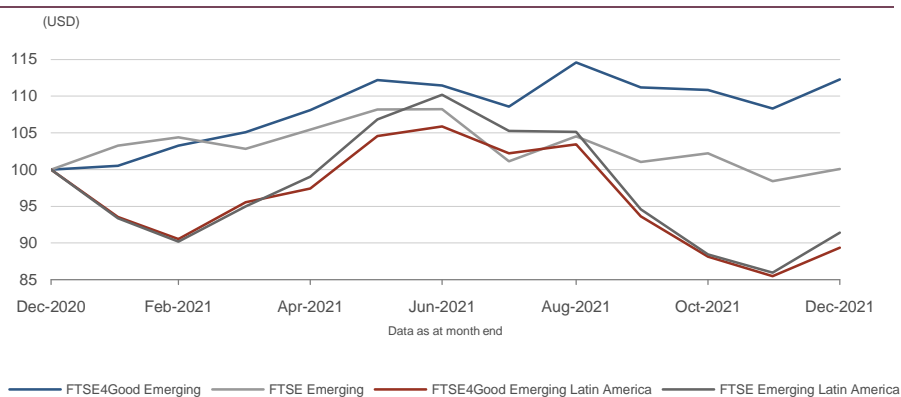
Data as at: 31 December 2021

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	1.0	0.8	12.3	12.3	46.4	73.0	13.5	11.6	12.4	19.8	18.0
FTSE Emerging	-1.0	-7.5	0.1	0.1	39.4	60.6	11.7	9.9	14.6	19.6	16.4
FTSE4Good Emerging Latin America	-4.6	-15.6	-10.7	-10.7	-11.1	-1.8	-3.9	-0.4	21.0	32.4	29.2
FTSE Emerging Latin America	-3.3	-17.0	-8.6	-8.6	-5.9	8.6	-2.0	1.7	22.4	33.6	30.3

* 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 and Equipment	14.32	7.57	6.75
Reliance Industries	India	Oil Gas and Coal	2.80	1.48	1.32
Infosys	India	Software and Computer Services	2.42	1.28	1.14
China Construction Bank (H)	China	Banks	1.74	0.92	0.82
MediaTek	Taiwan	Technology Hardware and Equipment	1.71	0.90	0.80
Housing Development Finance	India	Finance and Credit Services	1.63	0.86	0.77
Tata Consultancy Services	India	Software and Computer Services	1.39	0.74	0.66
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.20	0.64	0.57
Ping An Insurance (H)	China	Life Insurance	1.15	0.61	0.54
Sberbank	Russia	Banks	1.08	0.57	0.51
Totals			29.44	15.57	

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

Constituent	Country	ICB Sector	FTSE4Good Emerging Latin America (Wgt %)	FTSE Emerging Latin America (Wgt %)	Diff %
America Movil L	Mexico	Telecommunications Service Providers	8.08	5.24	2.84
Wal-Mart de Mexico S.A.B. de C.V.	Mexico	Retailers	5.00	3.24	1.76
Grupo Banorte O	Mexico	Banks	4.90	3.17	1.72
Itau Unibanco Holding SA	Brazil	Banks	4.72	3.06	1.66
Banco Bradesco S/A Pref.	Brazil	Banks	4.25	2.76	1.49
Femsa UBD	Mexico	Beverages	3.70	2.40	1.30
Grupo Mexico	Mexico	Industrial Metals and Mining	3.60	2.33	1.26
B3 SA	Brazil	Investment Banking and Brokerage Services	3.20	2.07	1.12
Ambev SA	Brazil	Beverages	3.15	2.04	1.11
Cemex Sa Cpo Line	Mexico	Construction and Materials	2.63	1.70	0.92
Totals			43.23	28.01	

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	47	29.51	174	25.30	4.21	-	-	2	0.55	-0.55
Telecommunications	42	5.67	76	4.40	1.27	4	9.70	6	6.68	3.02
Health Care	23	3.15	151	3.95	-0.80	5	2.98	6	2.58	0.40
Financials	146	27.22	308	20.89	6.33	21	28.71	35	21.60	7.10
Real Estate	16	1.35	108	2.46	-1.11	2	1.01	10	1.51	-0.49
Consumer Discretionary	60	5.56	236	13.05	-7.49	15	13.18	22	10.02	3.16
Consumer Staples	47	4.61	153	5.86	-1.26	15	14.65	21	11.66	2.98
Industrials	63	5.95	275	6.80	-0.85	8	7.58	22	9.22	-1.64
Basic Materials	55	7.72	200	7.21	0.51	11	12.39	16	18.32	-5.93
Energy	31	6.37	95	7.16	-0.79	5	4.79	9	12.06	-7.27
Utilities	42	2.90	107	2.91	-0.02	16	5.02	22	5.79	-0.77
Totals	572	100.00	1883	100.00		102	100.00	171	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	64	5.46	107	5.24	0.23
Chile	17	0.88	21	0.51	0.37
China	58	10.01	1007	35.64	-25.63
Colombia	7	0.39	9	0.23	0.15
Czech Rep.	2	0.12	4	0.16	-0.03
Egypt	1	0.15	7	0.12	0.03
Greece	7	0.41	12	0.32	0.10
Hungary	3	0.40	4	0.27	0.14
India	105	22.39	182	15.33	7.06
Indonesia	15	1.82	34	1.57	0.25
Kuwait	3	0.82	11	0.80	0.02
Malaysia	34	2.78	46	1.86	0.92
Mexico	14	3.55	34	2.40	1.15
Pakistan	2	0.02	4	0.02	0.00
Philippines	14	1.38	27	0.93	0.46
Qatar	3	0.72	18	0.94	-0.22
Romania	-	-	2	0.06	-0.06
Russia	24	3.85	37	3.43	0.42
Saudi Arabia	2	0.59	53	3.88	-3.28
South Africa	49	6.70	60	3.88	2.82
Taiwan	86	31.72	108	18.39	13.33
Thailand	39	3.75	51	2.33	1.42
Turkey	18	0.47	29	0.37	0.10
UAE	5	1.62	16	1.34	0.28
Totals	572	100.00	1883	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	64	53.16	107	62.49	-9.33
Chile	17	8.53	21	6.06	2.47
Colombia	7	3.77	9	2.79	0.98
Mexico	14	34.55	34	28.66	5.89
Totals	102	100.00	171	100.00	

Index Characteristics

Attributes	FTSE4Good Emerging	FTSE Emerging	FTSE4Good Emerging Latin America	FTSE Emerging Latin America
Number of constituents	572	1883	102	171
Net MCap (USDm)	3,725,936	7,045,849	382,831	590,376
Dividend Yield %	2.70	2.60	3.93	6.26
Constituent Sizes (Net MCap USDm)				
Average	6,514	3,742	3,753	3,452
Largest	533,456	533,456	30,944	57,520
Smallest	64	36	64	64
Median	2,667	1,096	2,251	1,529
Weight of Largest Constituent (%)	14.32	7.57	8.08	9.74
Top 10 Holdings (% Index MCap)	29.43	23.48	43.23	40.26

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