

# FTSE4Good Emerging Indexes

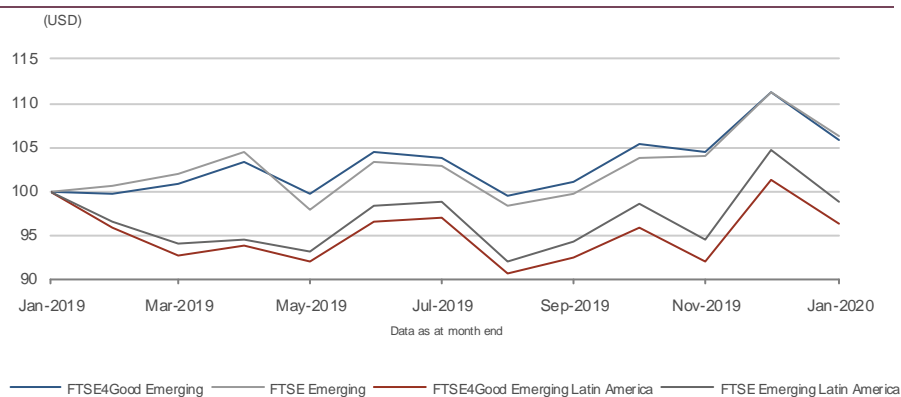
Data as at: 31 January 2020

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	0.6	2.0	-4.8	5.9	28.5	-	8.7	-	10.4	13.1	-
FTSE Emerging	2.4	3.3	-4.6	6.3	26.7	26.7	8.2	4.8	11.0	14.4	15.5
FTSE4Good Emerging Latin America	0.5	-0.7	-5.0	-3.7	16.0	-	5.1	-	18.3	18.8	-
FTSE Emerging Latin America	0.2	0.0	-5.6	-1.2	22.0	26.3	6.8	4.8	18.9	19.4	23.7

\* 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](http://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	9.09	4.83	4.25
China Construction Bank (H)	China	Banks	2.56	1.36	1.20
Naspers	South Africa	Software & Computer Services	2.53	1.35	1.18
Ping An Insurance (H)	China	Life Insurance/Assurance	2.23	1.19	1.05
Reliance Industries	India	Oil & Gas Producers	2.20	1.17	1.03
Housing Development Finance	India	Financial Services	2.08	1.11	0.97
China Mobile (Red Chip)	China	Mobile Telecommunications	1.56	0.83	0.73
Sberbank	Russia	Banks	1.45	0.77	0.68
Infosys	India	Software & Computer Services	1.44	0.77	0.67
Itau Unibanco Holding SA	Brazil	Banks	1.29	0.69	0.61
<b>Totals</b>			<b>26.43</b>	<b>14.07</b>	

## 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	7.81	5.27	2.54
Banco Bradesco S/A Pref.	Brazil	Banks	6.66	4.49	2.17
America Movil L	Mexico	Mobile Telecommunications	4.91	3.31	1.60
B3 SA	Brazil	Financial Services	4.81	3.25	1.57
Femsa UBD	Mexico	Beverages	4.08	2.75	1.33
Ambev SA	Brazil	Beverages	3.91	2.64	1.27
Grupo Banorte O	Mexico	Banks	3.72	2.51	1.21
Wal-Mart de Mexico S.A.B. de C.V.	Mexico	General Retailers	3.22	2.18	1.05
Lojas Renner S.A.	Brazil	General Retailers	2.29	1.55	0.75
Grupo Mexico	Mexico	Industrial Metals & Mining	2.06	1.39	0.67
<b>Totals</b>			<b>43.47</b>	<b>29.34</b>	

## 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 %	
Oil & Gas	31	7.78	67	8.08	-0.30	4	3.64	6	10.06	-6.42
Basic Materials	52	6.89	201	6.42	0.47	10	7.23	14	11.90	-4.67
Industrials	68	7.15	328	7.48	-0.34	7	6.97	14	6.85	0.12
Consumer Goods	60	6.70	235	7.69	-0.98	14	13.86	20	11.05	2.81
Health Care	19	1.91	119	2.89	-0.98	3	1.28	5	2.23	-0.95
Consumer Services	55	6.20	154	14.25	-8.04	16	15.32	25	13.81	1.51
Telecommunications	35	6.74	48	4.28	2.46	4	7.03	5	4.88	2.15
Utilities	32	2.49	95	2.82	-0.33	15	6.95	24	7.64	-0.69
Financials	150	36.32	395	28.70	7.62	24	37.72	37	31.59	6.14
Technology	32	17.83	119	17.41	0.42	-	-	-	-	0.00
<b>Totals</b>	<b>534</b>	<b>100.00</b>	<b>1761</b>	<b>100.00</b>		<b>97</b>	<b>100.00</b>	<b>150</b>	<b>100.00</b>	

## 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	49	9.72	78	8.74	0.98
Chile	19	1.54	22	0.86	0.68
China	33	10.78	975	37.23	-26.45
Colombia	6	0.68	10	0.46	0.22
Czech Rep.	2	0.16	4	0.16	0.00
Egypt	1	0.26	6	0.20	0.06
Greece	8	0.56	9	0.34	0.22
Hungary	3	0.53	4	0.34	0.19
India	102	16.66	152	10.76	5.90
Indonesia	18	3.01	32	2.12	0.89
Kuwait	3	0.98	10	0.93	0.06
Malaysia	34	3.85	45	2.48	1.37
Mexico	23	4.62	39	2.94	1.68
Pakistan	2	0.04	4	0.04	-0.01
Peru	-	-	1	0.05	-0.05
Philippines	11	1.54	25	1.15	0.39
Qatar	3	0.95	19	1.19	-0.23
Russia	24	5.11	32	4.52	0.59
Saudi Arabia	1	0.56	44	2.38	-1.82
South Africa	56	9.48	71	5.43	4.05
Taiwan	78	22.16	91	13.01	9.15
Thailand	33	4.78	47	3.05	1.73
Turkey	21	1.09	26	0.70	0.39
UAE	4	0.95	15	0.93	0.02
<b>Totals</b>	<b>534</b>	<b>100.00</b>	<b>1761</b>	<b>100.00</b>	

## 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	49	58.73	78	66.97	-8.23
Chile	19	9.28	22	6.57	2.71
Colombia	6	4.09	10	3.54	0.55
Mexico	23	27.90	39	22.53	5.37
Peru	-	-	1	0.40	-0.40
<b>Totals</b>	<b>97</b>	<b>100.00</b>	<b>150</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE4Good Emerging	FTSE Emerging	FTSE4Good Emerging Latin America	FTSE Emerging Latin America
Number of constituents	534	1761	97	150
Net MCap (USDm)	2,797,588	5,259,884	463,029	686,208
Dividend Yield %	3.59	2.98	3.77	3.38
Constituent Sizes (Net MCap USDm)				
Average	5,239	2,987	4,773	4,575
Largest	254,214	359,467	36,167	40,267
Smallest	128	13	246	246
Median	2,414	786	3,070	2,435
Weight of Largest Constituent (%)	9.09	6.83	7.81	5.87
Top 10 Holdings (% Index MCap)	26.43	24.87	43.48	37.70

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