

FTSE4Good Emerging Indexes

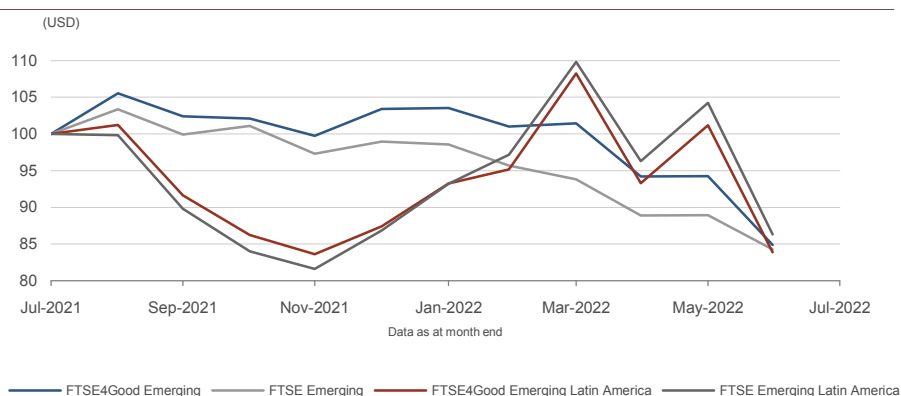
Data as at: 29 July 2022

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	-7.4	-15.7	-15.6	-12.8	10.7	19.9	3.5	3.7	15.6	20.9	18.8
FTSE Emerging	-5.9	-15.1	-15.5	-16.3	5.7	11.7	1.9	2.2	18.0	20.9	16.6
FTSE4Good Emerging Latin America	-6.5	-6.5	-0.2	-12.8	-21.4	-19.3	-7.7	-4.2	22.7	33.7	31.7
FTSE Emerging Latin America	-6.3	-3.2	3.9	-9.8	-13.8	-5.1	-4.8	-1.0	23.9	35.0	32.6

* 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	12.88	6.75	6.12
Reliance Industries	India	Oil Gas and Coal	3.36	1.76	1.60
Infosys	India	Software and Computer Services	2.19	1.15	1.04
China Construction Bank (H)	China	Banks	1.88	0.99	0.89
Housing Development Finance	India	Finance and Credit Services	1.66	0.87	0.79
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.37	0.72	0.65
Tata Consultancy Services	India	Software and Computer Services	1.34	0.70	0.64
Ping An Insurance (H)	China	Life Insurance	1.11	0.58	0.53
MediaTek	Taiwan	Technology Hardware and Equipment	1.07	0.56	0.51
WuXi Biologics (P Chip)	China	Pharmaceuticals and Biotechnology	1.06	0.56	0.51
Totals			27.92	14.64	

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	7.08	4.57	2.51
Itau Unibanco Holding SA	Brazil	Banks	5.70	3.68	2.02
Wal-Mart de Mexico S.A.B. de C.V.	Mexico	Retailers	4.86	3.13	1.72
Banco Bradesco S/A Pref.	Brazil	Banks	4.54	2.93	1.61
Grupo Banorte O	Mexico	Banks	4.27	2.76	1.52
Soc.Quimica Y Minera B	Chile	Chemicals	3.51	2.27	1.25
B3 SA	Brazil	Investment Banking and Brokerage Services	3.37	2.17	1.19
Ambev SA	Brazil	Beverages	3.26	2.10	1.16
Grupo Mexico	Mexico	Industrial Metals and Mining	3.25	2.10	1.15
Femsa UBD	Mexico	Beverages	2.96	1.91	1.05
Totals			42.80	27.62	

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	51	25.97	188	21.92	4.05	-	-	2	0.47	-0.47
Telecommunications	40	5.70	75	4.48	1.22	3	8.57	5	5.89	2.68
Health Care	26	3.34	153	4.00	-0.66	4	2.98	4	1.93	1.06
Financials	143	28.70	302	22.43	6.27	22	31.49	33	22.29	9.20
Real Estate	16	1.72	98	2.49	-0.77	1	0.79	8	1.43	-0.64
Consumer Discretionary	54	5.19	230	13.41	-8.22	12	11.82	19	8.66	3.16
Consumer Staples	50	5.52	156	6.53	-1.00	16	14.25	21	11.47	2.78
Industrials	69	7.17	286	7.53	-0.36	8	7.60	21	7.99	-0.39
Basic Materials	50	7.22	205	7.22	-0.01	12	12.92	18	18.17	-5.26
Energy	28	5.97	95	6.50	-0.52	5	4.26	9	14.03	-9.77
Utilities	39	3.49	104	3.49	0.00	15	5.32	21	7.66	-2.34
Totals	566	100.00	1892	100.00		98	100.00	161	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	60	6.58	95	6.35	0.23
Chile	15	1.20	20	0.70	0.50
China	66	10.25	1036	34.81	-24.56
Colombia	7	0.38	9	0.21	0.16
Czech Rep.	2	0.09	3	0.17	-0.07
Egypt	1	0.09	7	0.09	0.00
Greece	8	0.44	12	0.32	0.12
Hungary	3	0.24	4	0.17	0.07
India	109	24.28	198	16.91	7.37
Indonesia	15	2.18	36	1.95	0.22
Kuwait	3	1.05	11	1.07	-0.02
Malaysia	33	3.09	42	1.86	1.23
Mexico	16	3.98	37	2.61	1.37
Pakistan	2	0.02	4	0.02	0.00
Philippines	16	1.28	29	0.84	0.44
Qatar	3	0.83	18	1.35	-0.52
Romania	-	-	3	0.08	-0.08
Saudi Arabia	3	0.95	54	5.29	-4.33
South Africa	49	7.32	60	4.17	3.15
Taiwan	91	29.16	114	16.45	12.71
Thailand	40	4.07	51	2.45	1.61
Turkey	18	0.55	27	0.43	0.13
UAE	6	1.97	22	1.72	0.25
Totals	566	100.00	1892	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	60	54.25	95	64.36	-10.11
Chile	15	9.88	20	7.05	2.82
Colombia	7	3.09	9	2.18	0.91
Mexico	16	32.79	37	26.41	6.38
Totals	98	100.00	161	100.00	

Index Characteristics

Attributes	FTSE4Good Emerging	FTSE Emerging	FTSE4Good Emerging Latin America	FTSE Emerging Latin America
Number of constituents	566	1892	98	161
Net MCap (USDm)	3,167,986	6,040,451	384,463	595,828
Dividend Yield %	3.55	3.51	4.71	9.77
Constituent Sizes (Net MCap USDm)				
Average	5,597	3,193	3,923	3,701
Largest	408,000	408,000	27,209	54,932
Smallest	92	27	272	120
Median	2,401	958	2,219	1,701
Weight of Largest Constituent (%)	12.88	6.75	7.08	9.22
Top 10 Holdings (% Index MCap)	27.92	21.95	42.78	41.31

© 2022 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group 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) The Yield Book Inc ("YB") and (7) 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, YB and BR. "FTSE", "Russell", "FTSE Russell", "FTSE4Good", "ICB", "The Yield Book", "Beyond Ratings" 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 the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International 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 the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group 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 of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group 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 error (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 the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index 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 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 was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

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 the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 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 8823 3521