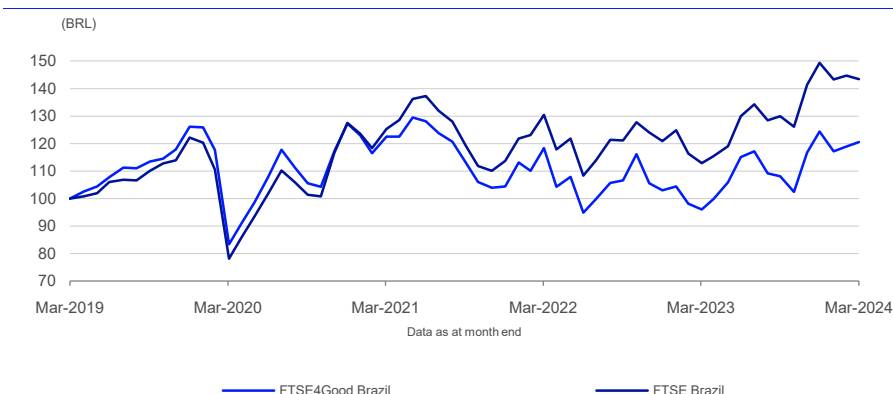


FTSE4Good Brazil Index

Data as at: 29 March 2024

The FTSE4Good Index Series is a tool for investors seeking to invest in companies that demonstrate good sustainability practices. It also supports investors that wish to encourage positive change in corporate behavior and align their portfolios with their values. To create the FTSE4Good Brazil Index, the standard FTSE4Good Index Series selection criteria have been applied to the FTSE Brazil Index.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (BRL)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE4Good Brazil	-3.1	11.5	-3.1	25.4	-1.6	20.5	-0.5	3.8	15.7	20.5	25.8
FTSE Brazil	-4.0	10.3	-4.0	27.1	14.5	43.4	4.6	7.5	14.6	19.0	24.8

* 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

Year-on-Year Performance - Total Return

Index % (BRL)	2019	2020	2021	2022	2023
FTSE4Good Brazil	37.2	0.9	-18.0	-1.3	20.8
FTSE Brazil	32.9	4.4	-10.8	6.3	23.5

Return/Risk Ratio and Drawdown - Total Return

Index (BRL)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Brazil	1.6	0.0	0.1	-	-13.1	-32.2	-43.3	-
FTSE Brazil	1.8	0.2	0.3	0.5	-6.9	-25.0	-46.0	-46.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Transparency

Index governance is overseen by the independent FTSE Russell ESG Advisory Committee, made up of leading global responsible 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 ESG criteria to meet the inclusion requirements – please see www.ftserussell.com for details.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorised in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (BRLm)	Wgt %
Itau Unibanco Holding SA	Banks	110,979	10.05
Banco Bradesco S/A Pref.	Banks	74,003	6.70
B3 SA	Investment Banking and Brokerage Services	67,176	6.08
WEG Ord	Industrial Engineering	56,641	5.13
Ambev SA	Beverages	54,444	4.93
Banco Do Brasil ON	Banks	48,468	4.39
BANCO BTG PACTUAL SA	Investment Banking and Brokerage Services	47,780	4.33
Localiza Rent a Car S.A.	Consumer Services	46,400	4.20
Suzano SA (ON)	Industrial Materials	45,022	4.08
Raia Drogasil SA	Personal Care Drug and Grocery Stores	30,438	2.76
Totals		581,352	52.66

Industry Breakdown

		FTSE4Good Brazil			FTSE Brazil		
ICB Code	ICB Industry	No. of Cons	Net MCap (BRLm)	Wgt %	No. of Cons	Net MCap (BRLm)	Wgt %
10	Technology	1	12,658	1.15	1	12,658	0.60
15	Telecommunications	2	36,611	3.32	2	36,611	1.74
20	Health Care	3	50,319	4.56	4	52,008	2.48
30	Financials	10	414,671	37.56	14	545,048	25.98
35	Real Estate	-	-	-	2	18,128	0.86
40	Consumer Discretionary	4	81,916	7.42	7	94,396	4.50
45	Consumer Staples	6	125,077	11.33	9	165,310	7.88
50	Industrials	5	108,840	9.86	9	146,685	6.99
55	Basic Materials	6	111,063	10.06	11	354,020	16.87
60	Energy	3	70,842	6.42	6	454,511	21.66
65	Utilities	10	92,056	8.34	17	218,800	10.43
Totals		50	1,104,052	100.00	82	2,098,176	100.00

Index Characteristics

Attributes	FTSE4Good Brazil	FTSE Brazil
Number of constituents	50	82
Net MCap (BRLm)	1,104,052	2,098,176
Dividend Yield %	5.15	8.30
Constituent Sizes (Net MCap BRLm)		
Average	22,081	25,588
Largest	110,979	230,617
Smallest	718	607
Median	15,997	12,689
Weight of Largest Constituent (%)	10.05	10.99
Top 10 Holdings (% Index MCap)	52.66	53.04

INFORMATION

Index Universe

FTSE Brazil

Index Launch

24 August 2020

Base Date

21 December 2018

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

BRL, USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

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