

FTSE4Good Emerging Indices

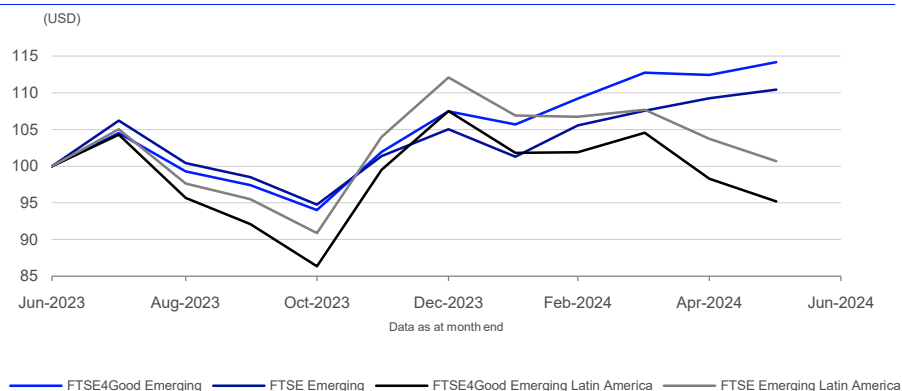
Data as at: 28 June 2024

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 Indices 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 Indices 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	6.7	11.9	11.9	20.3	8.7	40.7	2.8	7.1	11.7	14.6	19.6
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9
FTSE4Good Emerging Latin America	-14.6	-17.0	-17.0	-10.7	-4.2	-10.3	-1.4	-2.2	18.3	24.3	31.6
FTSE Emerging Latin America	-12.3	-15.7	-15.7	-5.5	2.0	2.4	0.7	0.5	17.8	24.6	32.3

* 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 indices 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 indices are investable.

Liquidity

Stocks are screened to ensure that the indices are tradable.

Availability

The indices 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/Market	ICB Sector	FTSE4Good Emerging (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	16.69	9.79	6.90
Reliance Industries	India	Oil Gas and Coal	2.91	1.71	1.20
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.84	1.08	0.76
China Construction Bank (H)	China	Banks	1.61	0.95	0.67
Infosys	India	Software and Computer Services	1.54	0.90	0.64
MediaTek	Taiwan	Technology Hardware and Equipment	1.49	0.87	0.62
Bharti Airtel	India	Telecommunications Service Providers	1.07	0.63	0.44
ICICI Bank	India	Banks	1.06	0.62	0.44
Naspers	South Africa	Software and Computer Services	0.83	0.49	0.34
Axis Bank	India	Banks	0.81	0.47	0.33
Totals			29.85	17.51	

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

Constituent	Country/Market	ICB Sector	FTSE4Good Emerging Latin America (Wgt %)	FTSE Emerging Latin America (Wgt %)	Diff %
Itau Unibanco Holding SA	Brazil	Banks	7.30	4.75	2.54
Grupo Banorte O	Mexico	Banks	5.80	3.78	2.02
Femsa UBD	Mexico	Beverages	5.06	3.30	1.76
America Movil L	Mexico	Telecommunications Service Providers	4.94	3.22	1.72
Wal-Mart de Mexico S.A.B. de C.V.	Mexico	Retailers	4.53	2.95	1.58
Grupo Mexico	Mexico	Industrial Metals and Mining	4.38	2.86	1.53
Banco Bradesco S/A Pref.	Brazil	Banks	2.98	1.94	1.04
WEG Ord	Brazil	Industrial Engineering	2.91	1.89	1.01
B3 SA	Brazil	Investment Banking and Brokerage Services	2.65	1.72	0.92
Cemex Sa Cpo Line	Mexico	Construction and Materials	2.50	1.63	0.87
Totals			43.05	28.04	

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	76	31.14	230	26.99	4.15	1	0.63	1	0.41	0.22
Telecommunications	40	5.03	74	3.87	1.16	3	6.45	5	4.52	1.93
Health Care	50	3.27	178	3.22	0.05	4	2.39	4	1.56	0.83
Financials	143	24.93	326	22.60	2.34	18	30.99	27	23.81	7.18
Real Estate	22	1.65	100	2.06	-0.41	2	1.49	8	2.12	-0.63
Consumer Discretionary	75	6.36	276	10.98	-4.61	10	9.33	15	7.08	2.26
Consumer Staples	62	5.58	165	5.40	0.18	16	16.60	19	12.83	3.77
Industrials	101	7.79	371	8.35	-0.56	10	10.09	19	10.46	-0.37
Basic Materials	60	4.80	248	6.08	-1.28	13	11.49	16	15.14	-3.65
Energy	32	5.10	112	6.59	-1.49	5	4.32	8	14.69	-10.37
Utilities	53	4.34	139	3.87	0.47	16	6.21	22	7.38	-1.17
Totals	714	100.00	2219	100.00		98	100.00	144	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 indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY

Review Dates

Semi-annually in June and December

Country/Market Breakdown - FTSE4Good Emerging

	FTSE4Good Emerging		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	58	4.59	82	4.95	-0.36
Chile	16	0.85	21	0.55	0.31
China	159	11.83	1238	28.09	-16.26
Colombia	3	0.19	3	0.11	0.08
Czech Rep.	2	0.09	4	0.14	-0.05
Egypt	1	0.09	3	0.06	0.03
Greece	15	0.75	29	0.61	0.14
Hungary	3	0.37	4	0.27	0.10
Iceland	2	0.08	11	0.11	-0.03
India	125	24.91	231	23.45	1.46
Indonesia	16	1.96	42	1.82	0.14
Kuwait	4	1.19	8	0.79	0.40
Malaysia	35	2.91	39	1.83	1.08
Mexico	21	3.41	38	2.53	0.88
Pakistan	-	-	1	0.00	0.00
Philippines	13	0.88	24	0.65	0.23
Qatar	1	0.42	17	0.89	-0.47
Romania	2	0.18	7	0.16	0.02
Saudi Arabia	3	0.59	62	4.45	-3.86
South Africa	35	5.09	40	3.22	1.87
Taiwan	112	34.37	122	20.59	13.78
Thailand	45	2.88	50	1.76	1.12
Turkiye	36	1.37	111	1.36	0.02
UAE	7	0.99	32	1.61	-0.62
Totals	714	100.00	2219	100.00	

Country/Market Breakdown - FTSE4Good Emerging Latin America

	FTSE4Good Emerging Latin America		FTSE Emerging Latin America		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	58	50.71	82	60.78	-10.07
Chile	16	9.44	21	6.73	2.71
Colombia	3	2.14	3	1.39	0.74
Mexico	21	37.72	38	31.10	6.62
Totals	98	100.00	144	100.00	

Index Characteristics

Attributes	FTSE4Good Emerging	FTSE Emerging	FTSE4Good Emerging Latin America	FTSE Emerging Latin America
Number of constituents	714	2219	98	144
Net MCap (USDm)	4,283,084	7,300,365	387,419	594,486
Dividend Yield %	2.72	2.85	5.33	7.66
Constituent Sizes (Net MCap USDm)				
Average	5,999	3,290	3,953	4,128
Largest	714,726	714,726	28,262	43,415
Smallest	32	17	136	98
Median	2,522	706	2,323	2,142
Weight of Largest Constituent (%)	16.69	9.79	7.30	7.30
Top 10 Holdings (% Index MCap)	29.85	24.51	43.04	41.08

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