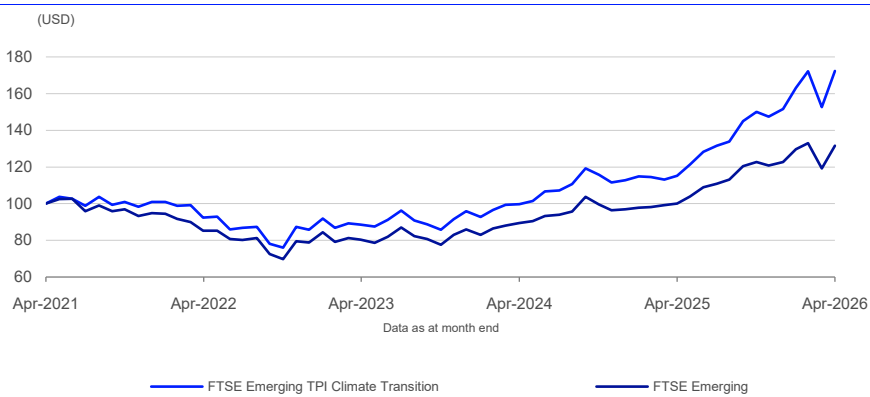


FTSE Emerging TPI Climate Transition Index

Data as at: 30 April 2026

The FTSE Emerging TPI Climate Transition Index tracks a global basket of securities with constituent weights adjusted for climate-related risks and opportunities. Weighting considers exposure to green revenues, fossil fuel reserves, carbon emissions, climate governance, and alignment with the Paris Agreement. Data from FTSE Russell and the Transition Pathway Initiative (TPI) is combined and applies exclusions in line with FTSE's set of minimum exclusions.

5-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
FTSE Emerging TPI Climate Transition	5.6	14.8	13.6	49.6	94.8	72.4	24.9	11.5	16.2	17.0	17.0
FTSE Emerging	1.5	7.2	7.3	31.6	63.7	31.6	17.8	5.6	14.1	15.1	15.7

* 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

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Emerging TPI Climate Transition	12.7	31.7	-10.1	20.0	15.1	7.6	-15.1	11.9	17.5	34.6
FTSE Emerging	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8	26.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging TPI Climate Transition	2.9	1.5	0.7	0.7	-12.0	-16.2	-28.1	-34.7
FTSE Emerging	2.2	1.2	0.4	0.6	-10.9	-15.1	-32.9	-35.1

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

Drawdown - based on daily data

FEATURES

Objective

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

Liquidity

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

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies and available 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

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	3,295,841	29.41
Alibaba Group Holding (P Chip)	Retailers	387,603	3.46
Delta Electronics	Electronic and Electrical Equipment	210,993	1.88
Grupo Mexico	Industrial Metals and Mining	146,227	1.30
China Construction Bank (H)	Banks	136,790	1.22
MediaTek	Technology Hardware and Equipment	124,934	1.11
Cemex Sa Cpo Line	Construction and Materials	114,775	1.02
HDFC Bank	Banks	113,355	1.01
AXIA Energia	Electricity	88,905	0.79
ICICI Bank	Banks	87,444	0.78
Totals		4,706,867	41.99

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Emerging TPI Climate Transition		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	102	39.17	263	32.59	6.58
1510	Telecommunications	44	3.65	76	4.12	-0.47
2010	Health Care	68	2.74	179	3.18	-0.44
3010	Banks	125	14.61	174	15.35	-0.74
3020	Financial Services	53	1.69	126	2.93	-1.25
3030	Insurance	34	2.59	46	2.74	-0.14
3510	Real Estate	42	1.79	98	1.76	0.04
4010	Automobiles and Parts	24	2.10	72	2.23	-0.13
4020	Consumer Products and Services	34	1.21	84	2.01	-0.80
4030	Media	4	0.04	29	0.13	-0.08
4040	Retailers	28	4.63	48	4.08	0.55
4050	Travel and Leisure	17	1.22	45	1.26	-0.04
4510	Food Beverage and Tobacco	57	2.17	111	2.48	-0.31
4520	Personal Care Drug and Grocery Stores	23	1.03	45	1.16	-0.13
5010	Construction and Materials	27	1.90	82	1.58	0.32
5020	Industrial Goods and Services	127	7.22	297	6.97	0.25
5510	Basic Resources	57	5.72	153	5.47	0.25
5520	Chemicals	26	1.00	107	1.67	-0.67
6010	Energy	38	1.16	114	5.20	-4.03
6510	Utilities	58	4.36	140	3.11	1.25
Totals		988	100.00	2289	100.00	

Index Characteristics

Attributes	FTSE Emerging TPI Climate Transition	FTSE Emerging
Number of constituents	988	2289
Dividend Yield %	2.35	2.42
Constituent (Wgt %)		
Average	0.10	0.04
Largest	29.41	15.87
Median	0.03	0.01
Top 10 Holdings (Wgt %)	41.98	29.09

Partner

FTSE partners with the Transition Pathway Initiative on the FTSE TPI Climate Transition Index Series.

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

30 June 2023

Base Date

16 September 2011

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Indexes calculated end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Annually in September

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