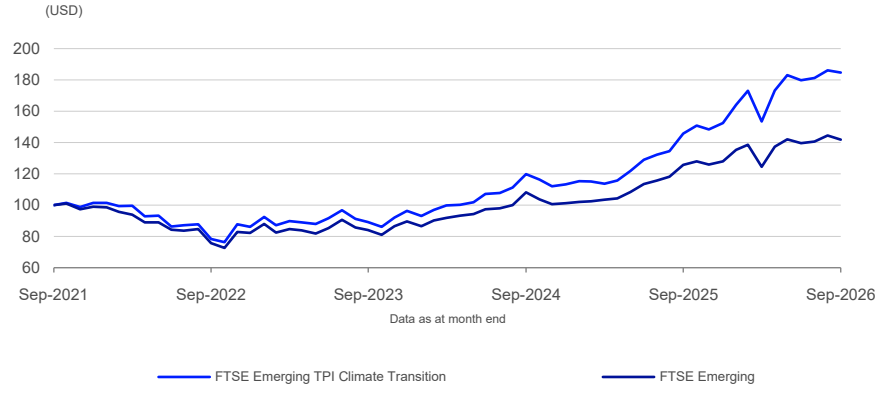
# FTSE Emerging TPI Climate Transition Index

Data as at: 30 September 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 | 2.7 | 20.4 | 21.1 | 26.8 | 107.1 | 84.8 | 27.5 | 13.1 | 18.3 | 18.3 | 16.8 |
| FTSE Emerging | 1.7 | 14.0 | 10.9 | 12.9 | 68.6 | 42.0 | 19.0 | 7.3 | 15.6 | 15.9 | 15.3 |

* 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

## 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 | 1.4 | 1.6 | 0.8 | 0.7 | -12.0 | -16.2 | -27.9 | -34.7 |
| FTSE Emerging | 0.8 | 1.3 | 0.5 | 0.5 | -10.9 | -15.1 | -30.4 | -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 | 3,780,065 | 35.19 |
| Alibaba Group Holding (P Chip) | Retailers | 272,659 | 2.54 |
| MediaTek | Technology Hardware and Equipment | 148,760 | 1.39 |
| Delta Electronics | Electronic and Electrical Equipment | 139,112 | 1.30 |
| China Construction Bank (H) | Banks | 102,702 | 0.96 |
| BYD (H) | Automobiles and Parts | 93,850 | 0.87 |
| AXIA Energia | Electricity | 91,016 | 0.85 |
| ASE Technology Holding | Technology Hardware and Equipment | 86,537 | 0.81 |
| Grupo Mexico | Industrial Metals and Mining | 77,809 | 0.72 |
| HDFC Bank | Banks | 77,184 | 0.72 |
| **Totals** | | **4,869,694** | **45.34** |

## ICB Supersector Breakdown

| | | FTSE Emerging TPI Climate Transition | | FTSE Emerging | | |
|---|---|---|---|---|---|---|
| ICB Code | ICB Supersector | No. of Cons | Wgt % | No. of Cons | Wgt % | Diff % |
| 1010 | Technology | 115 | 45.09 | 313 | 37.17 | 7.92 |
| 1510 | Telecommunications | 44 | 3.41 | 75 | 3.69 | -0.27 |
| 2010 | Health Care | 57 | 3.03 | 165 | 3.45 | -0.42 |
| 3010 | Banks | 116 | 13.58 | 172 | 15.31 | -1.73 |
| 3020 | Financial Services | 41 | 1.57 | 121 | 2.67 | -1.09 |
| 3030 | Insurance | 32 | 3.01 | 47 | 2.82 | 0.20 |
| 3510 | Real Estate | 41 | 1.60 | 91 | 1.70 | -0.10 |
| 4010 | Automobiles and Parts | 26 | 2.17 | 69 | 1.71 | 0.46 |
| 4020 | Consumer Products and Services | 33 | 1.19 | 82 | 1.98 | -0.79 |
| 4030 | Media | 2 | 0.03 | 24 | 0.09 | -0.06 |
| 4040 | Retailers | 20 | 3.48 | 42 | 3.57 | -0.09 |
| 4050 | Travel and Leisure | 13 | 0.81 | 43 | 1.05 | -0.24 |
| 4510 | Food Beverage and Tobacco | 54 | 1.76 | 104 | 2.18 | -0.41 |
| 4520 | Personal Care Drug and Grocery Stores | 20 | 0.87 | 42 | 0.99 | -0.12 |
| 5010 | Construction and Materials | 31 | 1.61 | 85 | 1.45 | 0.16 |
| 5020 | Industrial Goods and Services | 116 | 6.19 | 309 | 6.45 | -0.26 |
| 5510 | Basic Resources | 57 | 4.43 | 152 | 4.86 | -0.43 |
| 5520 | Chemicals | 28 | 0.91 | 117 | 1.71 | -0.80 |
| 6010 | Energy | 33 | 1.09 | 111 | 4.47 | -3.38 |
| 6510 | Utilities | 55 | 4.15 | 136 | 2.69 | 1.47 |
| **Totals** | | **934** | **100.00** | **2300** | **100.00** | |

## Index Characteristics

| Attributes | FTSE Emerging TPI Climate Transition | FTSE Emerging |
|---|---|---|
| Number of constituents | 934 | 2300 |
| Dividend Yield % | 2.26 | 2.43 |
| Constituent (Wgt %) | | |
| Average | 0.11 | 0.04 |
| Largest | 35.19 | 17.86 |
| Median | 0.03 | 0.01 |
| Top 10 Holdings (Wgt %) | 45.35 | 31.03 |

## 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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