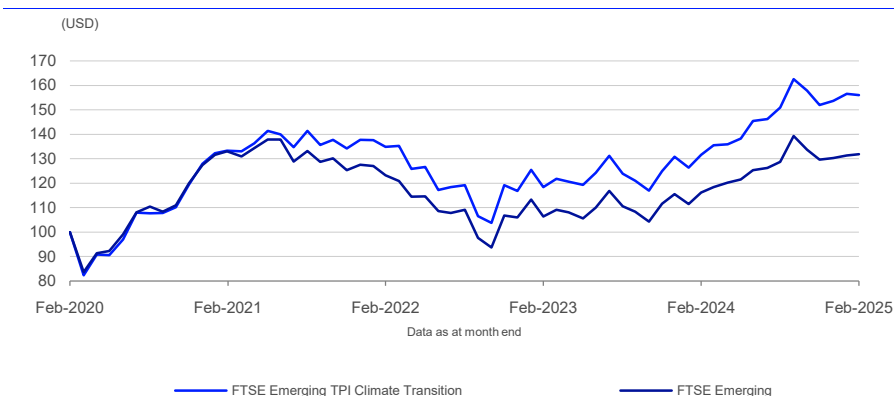


FTSE Emerging TPI Climate Transition Index

Data as at: 28 February 2025

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	3.4	1.5	18.5	15.7	56.1	5.0	9.3	14.8	16.2	18.5
FTSE Emerging	1.8	2.5	1.2	13.5	7.0	31.9	2.3	5.7	12.6	15.6	17.6

* 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

Year-on-Year Performance - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Emerging TPI Climate Transition	-16.0	12.7	31.7	-10.1	20.0	15.1	7.6	-15.1	11.9	17.5
FTSE Emerging	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8

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	1.2	0.4	0.5	0.4	-10.9	-24.9	-28.1	-34.7
FTSE Emerging	1.1	0.2	0.3	0.3	-11.9	-24.6	-34.8	-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	1,537,132	19.87
Alibaba Group Holding (P Chip)	Retailers	407,326	5.27
China Construction Bank (H)	Banks	137,879	1.78
Xiaomi (P Chip)	Telecommunications Equipment	119,470	1.54
MediaTek	Technology Hardware and Equipment	85,764	1.11
Infosys	Software and Computer Services	84,315	1.09
JD.com (P Chip)	Retailers	80,019	1.03
Grupo Mexico	Industrial Metals and Mining	76,320	0.99
Hon Hai Precision Industry	Technology Hardware and Equipment	76,102	0.98
HDFC Bank	Banks	66,131	0.85
Totals		2,670,458	34.53

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	86	30.50	230	27.76	2.74
1510	Telecommunications	44	5.02	74	4.81	0.21
2010	Health Care	59	3.19	184	3.34	-0.15
3010	Banks	122	17.68	170	17.38	0.31
3020	Financial Services	47	2.05	114	2.86	-0.80
3030	Insurance	33	3.74	45	2.97	0.77
3510	Real Estate	41	2.38	95	2.15	0.22
4010	Automobiles and Parts	18	2.26	71	2.98	-0.72
4020	Consumer Products and Services	28	1.70	82	2.33	-0.64
4030	Media	4	0.06	31	0.32	-0.26
4040	Retailers	28	7.43	48	5.53	1.90
4050	Travel and Leisure	12	1.74	42	1.67	0.07
4510	Food Beverage and Tobacco	59	2.90	115	3.26	-0.35
4520	Personal Care Drug and Grocery Stores	25	1.71	48	1.55	0.16
5010	Construction and Materials	27	2.04	84	1.85	0.19
5020	Industrial Goods and Services	113	5.22	291	5.61	-0.38
5510	Basic Resources	47	3.74	141	3.61	0.13
5520	Chemicals	27	0.99	108	1.55	-0.56
6010	Energy	35	1.05	113	5.24	-4.19
6510	Utilities	60	4.58	142	3.23	1.35
Totals		915	100.00	2228	100.00	

Index Characteristics

Attributes	FTSE Emerging TPI Climate Transition	FTSE Emerging
Number of constituents	915	2228
Dividend Yield %	2.84	2.85
Constituent (Wgt %)		
Average	0.11	0.04
Largest	19.87	9.89
Median	0.03	0.01
Top 10 Holdings (Wgt %)	34.51	26.94

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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