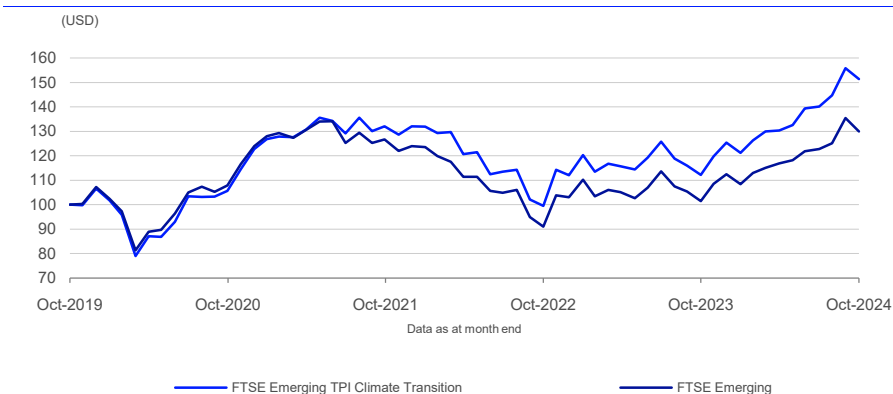


FTSE Emerging TPI Climate Transition Index

Data as at: 31 October 2024

The FTSE Emerging TPI Climate Transition Index is designed to reflect the performance of large and mid cap companies in emerging market, where constituent weights vary to account for risks and opportunities associated with the transition to a low carbon economy. Constituent weights are based on five key climate considerations: company exposure to green revenues, fossil fuel reserves and carbon emissions; as well as companies' climate governance activities (aligned with the Taskforce on Climate-related Financial Disclosures' recommendations) and forward-looking commitments to carbon emission pathways (aligned to the Paris Agreement and 2DC/1.5DC warming scenarios). The index combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI)

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 | 8.0 | 16.1 | 20.7 | 35.0 | 14.6 | 51.4 | 4.6 | 8.6 | 14.8 | 16.4 | 19.0 |
| FTSE Emerging | 5.9 | 11.2 | 15.7 | 28.2 | 2.7 | 30.0 | 0.9 | 5.4 | 12.5 | 16.0 | 18.1 |

* 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) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|--------------------------------------|------|-------|------|------|-------|------|------|------|-------|------|
| FTSE Emerging TPI Climate Transition | 6.8 | -16.0 | 12.7 | 31.7 | -10.1 | 20.0 | 15.1 | 7.6 | -15.1 | 11.9 |
| FTSE Emerging | 1.6 | -15.2 | 13.5 | 32.5 | -13.0 | 20.6 | 15.5 | 0.1 | -16.9 | 9.1 |

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 | 2.3 | 0.3 | 0.5 | 0.4 | -10.9 | -27.9 | -34.4 | -34.7 |
| FTSE Emerging | 2.2 | 0.1 | 0.3 | 0.3 | -8.1 | -29.9 | -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 | 1,559,057 | 19.81 |
| Alibaba Group Holding (P Chip) | Retailers | 302,142 | 3.84 |
| China Construction Bank (H) | Banks | 126,196 | 1.60 |
| Hon Hai Precision Industry | Technology Hardware and Equipment | 94,734 | 1.20 |
| Infosys | Software and Computer Services | 91,357 | 1.16 |
| Grupo Mexico | Industrial Metals and Mining | 84,723 | 1.08 |
| JD.com (P Chip) | Retailers | 77,499 | 0.98 |
| MediaTek | Technology Hardware and Equipment | 74,787 | 0.95 |
| Trip.com Group (P Chip) | Travel and Leisure | 72,923 | 0.93 |
| HDFC Bank | Banks | 68,950 | 0.88 |
| Totals | | 2,552,367 | 32.42 |

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 | 86 | 30.79 | 230 | 27.45 | 3.34 |
| 1510 | Telecommunications | 44 | 4.21 | 73 | 4.01 | 0.20 |
| 2010 | Health Care | 59 | 3.36 | 183 | 3.47 | -0.12 |
| 3010 | Banks | 122 | 17.41 | 170 | 16.73 | 0.68 |
| 3020 | Financial Services | 49 | 2.12 | 116 | 2.97 | -0.85 |
| 3030 | Insurance | 33 | 3.79 | 45 | 3.08 | 0.72 |
| 3510 | Real Estate | 41 | 2.43 | 95 | 2.15 | 0.28 |
| 4010 | Automobiles and Parts | 18 | 2.10 | 70 | 2.78 | -0.68 |
| 4020 | Consumer Products and Services | 28 | 1.75 | 82 | 2.41 | -0.65 |
| 4030 | Media | 4 | 0.06 | 29 | 0.31 | -0.25 |
| 4040 | Retailers | 28 | 6.00 | 50 | 4.65 | 1.35 |
| 4050 | Travel and Leisure | 12 | 1.79 | 42 | 1.64 | 0.15 |
| 4510 | Food Beverage and Tobacco | 58 | 2.98 | 113 | 3.40 | -0.43 |
| 4520 | Personal Care Drug and Grocery Stores | 26 | 1.95 | 49 | 1.75 | 0.20 |
| 5010 | Construction and Materials | 27 | 2.14 | 85 | 2.00 | 0.14 |
| 5020 | Industrial Goods and Services | 113 | 5.65 | 291 | 6.10 | -0.45 |
| 5510 | Basic Resources | 47 | 4.10 | 142 | 3.99 | 0.11 |
| 5520 | Chemicals | 27 | 1.10 | 107 | 1.74 | -0.63 |
| 6010 | Energy | 35 | 1.21 | 113 | 5.70 | -4.49 |
| 6510 | Utilities | 60 | 5.07 | 141 | 3.67 | 1.39 |
| Totals | | 917 | 100.00 | 2226 | 100.00 | |

Index Characteristics

| Attributes | FTSE Emerging TPI Climate Transition | FTSE Emerging |
|-------------------------|--------------------------------------|---------------|
| Number of constituents | 917 | 2226 |
| Dividend Yield % | 2.69 | 2.70 |
| Constituent (Wgt %) | | |
| Average | 0.11 | 0.04 |
| Largest | 19.81 | 9.90 |
| Median | 0.03 | 0.01 |
| Top 10 Holdings (Wgt %) | 32.43 | 25.19 |

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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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659