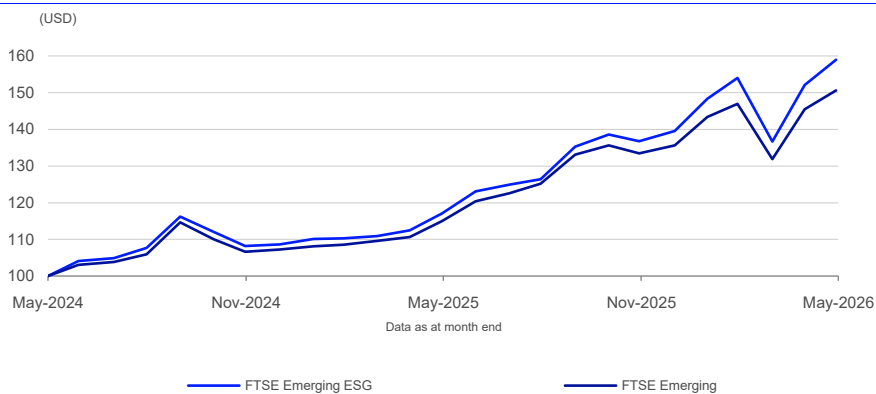


FTSE Emerging ESG Index

Data as at: 29 May 2026

The FTSE Emerging ESG index is designed to align investment and ESG objectives into a broad benchmark, whilst maintaining industry neutrality. Company weights within the Index are “tilted” using FTSE Russell’s ESG Ratings and subsequently, industry neutral re-weighting is applied so that the industry weights in the Index match the underlying index universe. As a result, the FTSE Emerging ESG index has risk/return characteristics similar to the underlying universe with the added benefit of improved ESG metrics.

2-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 ESG	3.3	16.3	13.9	35.8	85.2	41.5	22.8	7.2	15.2	15.9	16.6
FTSE Emerging	2.5	12.9	11.1	31.0	73.4	32.8	20.1	5.8	14.3	15.3	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 ESG	14.2	33.5	-12.5	20.1	12.7	0.5	-16.8	9.7	14.9	28.5
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 ESG	2.2	1.4	0.4	0.6	-11.9	-15.4	-33.9	-36.3
FTSE Emerging	2.0	1.3	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 use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, 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 - FTSE Emerging ESG

Constituent	Country/Market	ICB Sector	FTSE Emerging ESG (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	20.72	17.13	3.59
Alibaba Group Holding (P Chip)	China	Retailers	3.37	2.59	0.79
Delta Electronics	Taiwan	Electronic and Electrical Equipment	1.83	1.41	0.42
MediaTek	Taiwan	Technology Hardware and Equipment	1.81	1.89	-0.08
China Construction Bank (H)	China	Banks	1.13	0.89	0.24
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.09	1.05	0.04
Reliance Industries	India	Oil Gas and Coal	1.05	0.89	0.16
HDFC Bank	India	Banks	1.02	0.83	0.18
Meituan Dianping (P Chip)	China	Software and Computer Services	0.87	0.47	0.41
ICICI Bank	India	Banks	0.86	0.65	0.20
Totals			33.75	27.80	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Emerging ESG		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	90	35.04	261	35.52	-0.47
1510	Telecommunications	36	4.38	75	4.08	0.30
2010	Health Care	40	2.97	179	3.00	-0.03
3010	Banks	108	16.40	174	14.68	1.72
3020	Financial Services	36	2.35	126	2.77	-0.43
3030	Insurance	30	3.31	46	2.70	0.60
3510	Real Estate	29	1.66	98	1.70	-0.04
4010	Automobiles and Parts	21	2.26	72	2.03	0.24
4020	Consumer Products and Services	21	1.59	84	1.90	-0.31
4030	Media	1	0.02	29	0.12	-0.09
4040	Retailers	17	4.53	48	3.84	0.69
4050	Travel and Leisure	14	1.18	45	1.16	0.02
4510	Food Beverage and Tobacco	32	2.17	111	2.36	-0.19
4520	Personal Care Drug and Grocery Stores	19	1.20	45	1.07	0.13
5010	Construction and Materials	23	1.24	82	1.55	-0.31
5020	Industrial Goods and Services	80	7.08	296	7.05	0.03
5510	Basic Resources	50	5.28	153	5.27	0.01
5520	Chemicals	16	0.79	107	1.57	-0.78
6010	Energy	37	3.69	114	4.65	-0.96
6510	Utilities	44	2.87	140	2.99	-0.12
Totals		744	100.00	2285	100.00	

INFORMATION

Index Universe

FTSE Emerging Index

Launch Date

20 November 2017

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD

Review Dates

Annually in March

Country/Market Breakdown

Country/Market	FTSE Emerging ESG		FTSE Emerging		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	45	4.18	67	4.37	-0.19
Chile	13	0.67	21	0.67	-0.01
China	207	22.91	1271	27.41	-4.50
Colombia	6	0.32	6	0.21	0.12
Czech Rep.	3	0.18	4	0.14	0.04
Egypt	1	0.06	2	0.07	-0.01
Greece	12	0.81	30	0.80	0.01
Hungary	4	0.50	6	0.43	0.07
Iceland	1	0.02	7	0.07	-0.05
India	170	15.74	276	15.41	0.33
Indonesia	10	0.55	39	0.76	-0.21
Kuwait	3	0.70	8	0.68	0.01
Malaysia	26	1.72	38	1.54	0.18
Mexico	20	2.43	34	2.30	0.13
Philippines	6	0.24	23	0.39	-0.15
Qatar	6	0.58	17	0.65	-0.08
Romania	2	0.12	6	0.13	-0.02
Saudi Arabia	21	1.78	64	3.22	-1.44
South Africa	35	5.38	41	3.87	1.51
Taiwan	100	37.01	132	32.80	4.21
Thailand	22	1.81	44	1.56	0.25
Turkiye	15	0.64	115	0.97	-0.33
UAE	16	1.65	34	1.53	0.12
Totals	744	100.00	2285	100.00	

Index Characteristics

Attributes	FTSE Emerging ESG	FTSE Emerging
Number of constituents	744	2285
Dividend Yield %	2.29	2.36
Constituent (Wgt %)		
Average	0.13	0.04
Largest	20.72	17.13
Median	0.05	0.01
Top 10 Holdings (Wgt %)	33.75	30.49

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