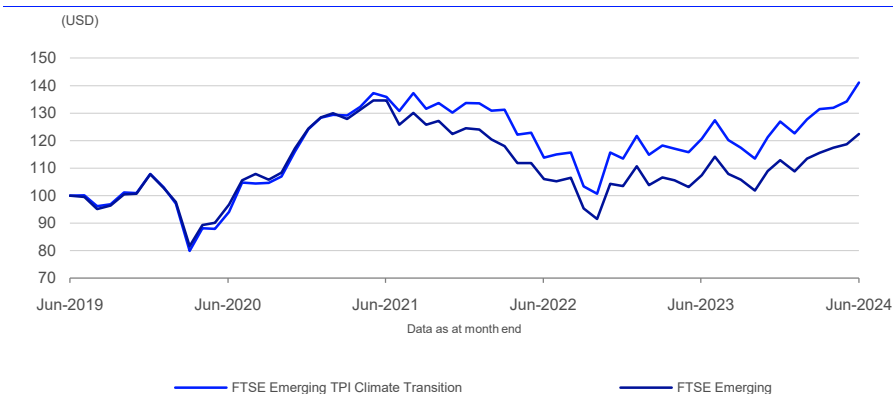


FTSE Emerging TPI Climate Transition Index

Data as at: 28 June 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	7.3	11.1	11.1	16.9	3.8	41.1	1.3	7.1	12.9	16.0	18.8
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9

* 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	1.3	0.1	0.4	0.3	-11.2	-28.1	-34.4	-34.7
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.7

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	1,183,044	21.52
Alibaba Group Holding (P Chip)	Retailers	208,971	3.80
Infosys	Software and Computer Services	85,249	1.55
Hon Hai Precision Industry	Technology Hardware and Equipment	80,309	1.46
Grupo Mexico	Industrial Metals and Mining	79,279	1.44
MediaTek	Technology Hardware and Equipment	68,508	1.25
Firststrand Limited	Banks	51,352	0.93
Bharti Airtel	Telecommunications Service Providers	50,433	0.92
China Construction Bank (H)	Banks	46,011	0.84
Delta Electronics	Electronic and Electrical Equipment	45,622	0.83
Totals		1,898,777	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	77	34.00	230	26.99	7.00
1510	Telecommunications	44	4.11	74	3.87	0.24
2010	Health Care	63	2.96	178	3.22	-0.25
3010	Banks	119	16.66	166	17.08	-0.42
3020	Financial Services	45	1.94	116	2.88	-0.94
3030	Insurance	33	3.19	44	2.64	0.55
3510	Real Estate	49	2.46	100	2.06	0.41
4010	Automobiles and Parts	17	1.26	69	2.72	-1.46
4020	Consumer Products and Services	33	1.78	83	2.59	-0.81
4030	Media	3	0.04	30	0.32	-0.28
4040	Retailers	30	5.69	51	3.82	1.88
4050	Travel and Leisure	15	1.09	43	1.53	-0.44
4510	Food Beverage and Tobacco	62	3.18	114	3.55	-0.37
4520	Personal Care Drug and Grocery Stores	27	2.22	51	1.84	0.38
5010	Construction and Materials	32	2.31	88	2.12	0.19
5020	Industrial Goods and Services	113	5.85	283	6.24	-0.38
5510	Basic Resources	45	4.35	139	4.27	0.08
5520	Chemicals	38	1.33	109	1.82	-0.48
6010	Energy	33	1.48	112	6.59	-5.12
6510	Utilities	61	4.10	139	3.87	0.23
Totals		939	100.00	2219	100.00	

Index Characteristics

Attributes	FTSE Emerging TPI Climate Transition	FTSE Emerging
Number of constituents	939	2219
Dividend Yield %	2.82	2.85
Constituent (Wgt %)		
Average	0.11	0.04
Largest	21.52	9.79
Median	0.03	0.01
Top 10 Holdings (Wgt %)	34.54	24.52

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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