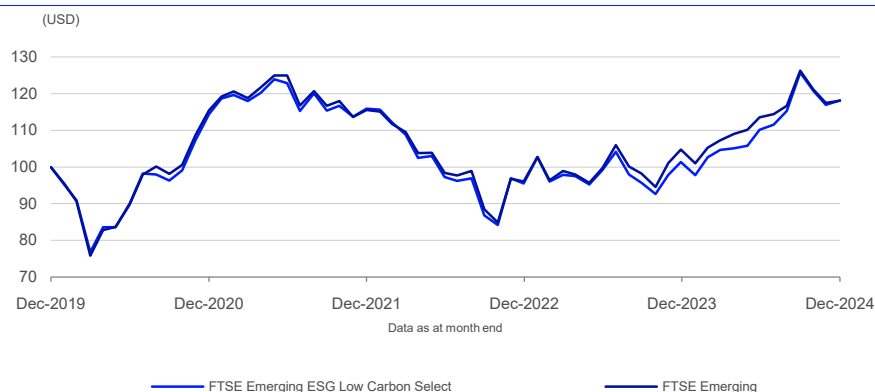


FTSE Emerging ESG Low Carbon Select Index

Data as at: 31 December 2024

The FTSE Emerging ESG Low Carbon Select Index Series is comprised of mid and large cap stocks from emerging markets and targets 50% reduction in index level carbon emissions, 50% reduction in fossil fuel reserves and 20% improvement in index level ESG ratings. The index is constructed using the FTSE Russell Target Exposure methodology. The index series also excludes companies involved with controversial product activities - weapons, thermal coal, tobacco, nuclear power, gambling, adult entertainment and companies involved with controversies related to the UN Global Compact principles.

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 ESG Low Carbon Select	-6.1	7.3	16.6	16.6	1.9	18.2	0.6	3.4	13.9	16.5	18.0
FTSE Emerging	-6.5	4.0	12.8	12.8	2.2	18.1	0.7	3.4	12.3	15.9	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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Emerging ESG Low Carbon Select	-13.5	13.9	33.8	-10.2	19.5	14.4	1.3	-17.6	6.1	16.6
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 ESG Low Carbon Select	1.1	0.1	0.2	0.3	-9.6	-29.6	-35.0	-35.0
FTSE Emerging	1.0	0.1	0.2	0.3	-8.8	-28.9	-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 indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

Liquidity

Stocks in the underlying universe 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 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	Country/Market	ICB Sector	FTSE Emerging ESG Low Carbon Select (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	11.28	10.32	0.96
Infosys	India	Software and Computer Services	4.61	1.01	3.60
Alibaba Group Holding (P Chip)	China	Retailers	2.55	2.36	0.20
HCL Technologies	India	Software and Computer Services	2.41	0.31	2.10
Yum China Holdings (P Chip)	China	Travel and Leisure	2.36	0.23	2.13
Xiaomi (P Chip)	China	Telecommunications Equipment	1.83	0.95	0.89
ASE Technology Holding	Taiwan	Technology Hardware and Equipment	1.63	0.21	1.42
Meituan Dianping (P Chip)	China	Software and Computer Services	1.53	1.41	0.12
Zijin Mining Group (H)	China	Precious Metals and Mining	1.39	0.14	1.25
Geely Automobile Holdings (P Chip)	China	Automobiles and Parts	1.32	0.15	1.18
Totals			30.91	17.09	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Emerging ESG Low Carbon Select		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	81	31.73	230	27.81	3.93
15	Telecommunications	38	7.50	74	4.34	3.16
20	Health Care	46	4.87	184	3.47	1.40
30	Financials	164	19.06	331	23.22	-4.16
35	Real Estate	19	1.03	95	2.16	-1.13
40	Consumer Discretionary	51	11.40	274	11.64	-0.25
45	Consumer Staples	68	5.31	162	4.99	0.32
50	Industrials	83	5.70	376	8.09	-2.39
55	Basic Materials	46	6.12	249	5.22	0.90
60	Energy	47	5.10	113	5.56	-0.46
65	Utilities	31	2.17	143	3.49	-1.32
Totals		674	100.00	2231	100.00	

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

13 December 2019

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

March, exclusion list applied quarterly

Country/Market Breakdown

	FTSE Emerging ESG Low Carbon Select		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	48	3.79	81	4.04	-0.25
Chile	9	0.50	20	0.53	-0.03
China	225	31.61	1233	30.80	0.81
Colombia	2	0.10	4	0.11	-0.01
Czech Rep.	2	0.14	4	0.14	0.00
Egypt	1	0.05	1	0.05	-0.01
Greece	8	0.58	29	0.61	-0.03
Hungary	3	0.26	5	0.28	-0.01
Iceland	1	0.12	9	0.09	0.03
India	114	22.17	244	22.15	0.02
Indonesia	11	1.84	39	1.67	0.17
Kuwait	3	0.81	8	0.81	0.00
Malaysia	26	1.90	39	1.95	-0.05
Mexico	14	2.02	37	2.03	-0.01
Philippines	10	0.63	23	0.62	0.01
Qatar	7	0.95	17	0.93	0.03
Romania	2	0.14	7	0.14	0.00
Saudi Arabia	31	4.36	65	4.59	-0.23
South Africa	32	3.06	40	3.16	-0.09
Taiwan	82	20.26	128	20.31	-0.05
Thailand	20	1.99	50	1.95	0.04
Turkiye	17	1.05	115	1.16	-0.10
UAE	6	1.66	33	1.87	-0.21
Totals	674	100.00	2231	100.00	

Index Characteristics

Attributes	FTSE Emerging ESG Low Carbon Select	FTSE Emerging
Number of constituents	674	2231
Dividend Yield %	2.81	2.74
Constituent (Wgt %)		
Average	0.15	0.04
Largest	11.28	10.32
Median	0.04	0.01
Top 10 Holdings (Wgt %)	30.91	25.10

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