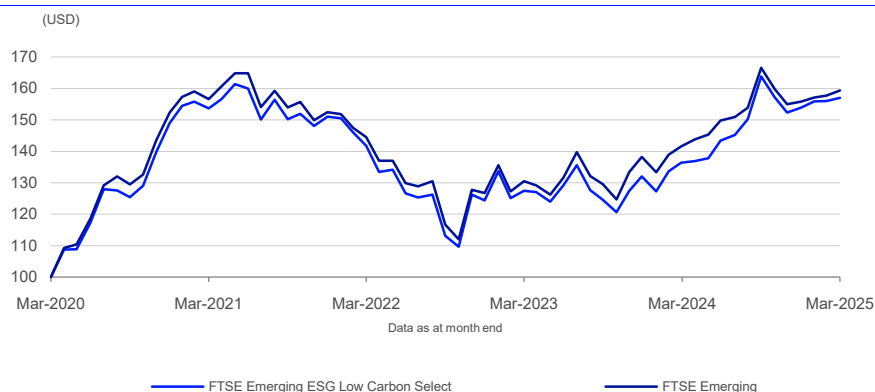


FTSE Emerging ESG Low Carbon Select Index

Data as at: 31 March 2025

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	2.1	-4.1	2.1	15.2	10.8	57.0	3.5	9.4	14.4	15.5	15.9
FTSE Emerging	2.2	-4.4	2.2	12.5	10.2	59.3	3.3	9.8	13.0	14.9	15.5

* 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	1.0	0.3	0.6	0.3	-11.1	-24.1	-35.0	-35.0
FTSE Emerging	0.9	0.3	0.6	0.3	-11.9	-24.1	-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	9.30	8.40	0.90
Alibaba Group Holding (P Chip)	China	Retailers	3.91	3.56	0.34
Infosys	India	Software and Computer Services	3.80	0.82	2.98
Xiaomi (P Chip)	China	Telecommunications Equipment	2.57	1.38	1.19
Yum China Holdings (P Chip)	China	Travel and Leisure	2.51	0.24	2.27
HCL Technologies	India	Software and Computer Services	1.97	0.25	1.72
Zijin Mining Group (H)	China	Precious Metals and Mining	1.71	0.17	1.54
Meituan Dianping (P Chip)	China	Software and Computer Services	1.54	1.41	0.14
WuXi Biologics (P Chip)	China	Pharmaceuticals and Biotechnology	1.48	0.15	1.33
Geely Automobile Holdings (P Chip)	China	Automobiles and Parts	1.46	0.16	1.30
Totals			30.25	16.54	

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	27.17	236	25.45	1.72
15	Telecommunications	38	8.49	75	4.75	3.74
20	Health Care	46	5.86	188	3.57	2.29
30	Financials	162	19.39	338	23.92	-4.54
35	Real Estate	19	1.10	98	2.17	-1.06
40	Consumer Discretionary	51	12.97	273	12.99	-0.02
45	Consumer Staples	68	5.14	164	4.94	0.20
50	Industrials	82	5.38	379	7.76	-2.38
55	Basic Materials	46	7.30	246	5.58	1.72
60	Energy	46	4.96	115	5.46	-0.50
65	Utilities	31	2.24	140	3.40	-1.16
Totals		670	100.00	2252	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	4.40	79	4.50	-0.10
Chile	9	0.56	20	0.61	-0.05
China	223	36.14	1242	34.46	1.68
Colombia	2	0.12	5	0.14	-0.02
Czech Rep.	2	0.19	4	0.18	0.01
Egypt	1	0.05	1	0.05	0.00
Greece	8	0.71	28	0.70	0.01
Hungary	3	0.31	5	0.32	-0.01
Iceland	1	0.12	8	0.08	0.03
India	114	19.99	257	21.41	-1.42
Indonesia	11	1.58	39	1.41	0.16
Kuwait	3	0.92	8	0.89	0.03
Malaysia	25	1.70	40	1.74	-0.04
Mexico	14	2.06	36	2.14	-0.07
Philippines	10	0.63	23	0.59	0.03
Qatar	7	0.88	17	0.87	0.01
Romania	2	0.15	7	0.15	0.00
Saudi Arabia	31	4.50	66	4.51	-0.01
South Africa	32	3.64	40	3.43	0.21
Taiwan	82	17.25	129	17.34	-0.09
Thailand	19	1.58	46	1.65	-0.07
Turkiye	17	0.91	117	1.02	-0.11
UAE	6	1.64	35	1.82	-0.18
Totals	670	100.00	2252	100.00	

Index Characteristics

Attributes	FTSE Emerging ESG Low Carbon Select	FTSE Emerging
Number of constituents	670	2252
Dividend Yield %	2.92	2.87
Constituent (Wgt %)		
Average	0.15	0.04
Largest	9.30	8.40
Median	0.04	0.01
Top 10 Holdings (Wgt %)	30.25	25.73

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email info@ftserussell.com; or
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