

# FTSE Emerging TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index

Data as at: 31 October 2024

The FTSE Emerging TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index is designed to reflect the performance of a global and diversified indices, 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/Below 2DC warming scenarios). The index combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI) and applies the following exclusions: Coal, Controversies, Controversial Weapons, Nuclear Weapons, Tobacco.

## 5-Year Performance - Total Return



— FTSE Emerging TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index — FTSE Emerging

## 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 ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index	8.6	16.9	21.4	35.7	13.6	49.7	4.3	8.4	15.0	16.5	19.3
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 ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index	7.6	-16.3	12.2	31.9	-10.9	21.1	14.3	7.5	-14.9	10.4
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1

## FEATURES

### Coverage

Derived from the FTSE Emerging Index, which represents large and mid cap companies in Advanced Emerging and Secondary Emerging markets.

### 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.

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 ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index	2.3	0.3	0.4	0.4	-10.9	-27.8	-35.5	-35.9
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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1,414,459	20.85
Alibaba Group Holding (P Chip)	China	Retailers	270,400	3.99
China Construction Bank (H)	China	Banks	112,733	1.66
Infosys	India	Software and Computer Services	83,583	1.23
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	82,878	1.22
JD.com (P Chip)	China	Retailers	70,334	1.04
Trip.com Group (P Chip)	China	Travel and Leisure	67,715	1.00
MediaTek	Taiwan	Technology Hardware and Equipment	64,033	0.94
HDFC Bank	India	Banks	60,668	0.89
Ping An Insurance (H)	China	Life Insurance	60,650	0.89
Totals			2,287,453	33.72

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	86	2,179,495	32.13
1510	Telecommunications	42	294,768	4.35
2010	Health Care	64	238,167	3.51
3010	Banks	122	1,220,621	17.99
3020	Financial Services	49	143,007	2.11
3030	Insurance	33	263,773	3.89
3510	Real Estate	40	168,264	2.48
4010	Automobiles and Parts	17	140,668	2.07
4020	Consumer Products and Services	27	119,187	1.76
4030	Media	4	4,121	0.06
4040	Retailers	29	423,739	6.25
4050	Travel and Leisure	13	125,334	1.85
4510	Food Beverage and Tobacco	56	200,251	2.95
4520	Personal Care Drug and Grocery Stores	25	138,403	2.04
5010	Construction and Materials	26	148,561	2.19
5020	Industrial Goods and Services	110	393,407	5.80
5510	Basic Resources	35	169,723	2.50
5520	Chemicals	29	85,844	1.27
6010	Energy	34	81,752	1.21
6510	Utilities	55	244,402	3.60
Totals		896	6,783,488	100.00

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

15 July 2022

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

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	61	294,440	4.34
Chile	17	49,931	0.74
China	271	1,595,552	23.52
Colombia	3	9,077	0.13
Czech Rep.	2	4,462	0.07
Egypt	1	7,329	0.11
Greece	15	45,645	0.67
Hungary	4	13,523	0.20
Iceland	4	6,339	0.09
India	162	1,075,517	15.85
Indonesia	15	84,605	1.25
Kuwait	3	50,261	0.74
Malaysia	29	171,710	2.53
Mexico	26	196,320	2.89
Philippines	15	38,778	0.57
Qatar	6	26,874	0.40
Romania	3	7,260	0.11
Saudi Arabia	24	64,651	0.95
South Africa	35	427,862	6.31
Taiwan	114	2,278,091	33.58
Thailand	39	149,283	2.20
Turkiye	32	57,739	0.85
UAE	15	128,240	1.89
Totals	896	6,783,488	100.00

Index Characteristics

Attributes	FTSE Emerging TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index
Number of constituents	896
Dividend Yield %	2.67
Constituent (Wgt %)	
Average	0.11
Largest	20.85
Median	0.03
Top 10 Holdings (Wgt %)	33.71

Partner

FTSE partners with the Transition Pathway Initiative on the FTSE TPI Climate Transition Index Series.

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