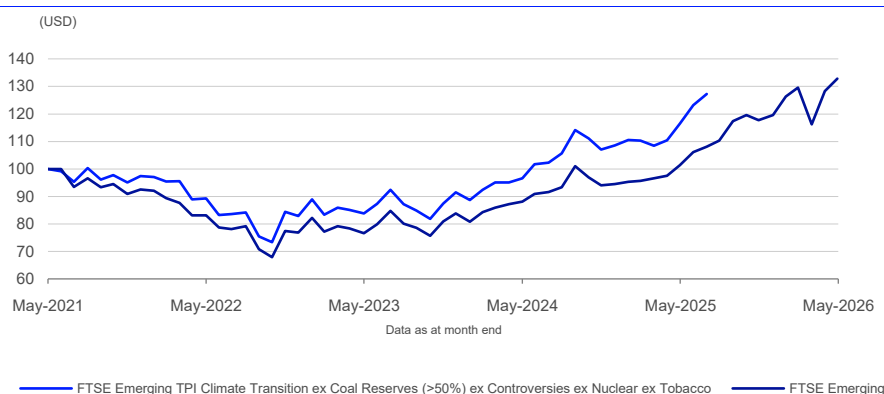


FTSE Emerging TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco

Data as at: 29 May 2026

The FTSE Emerging TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index tracks a global basket of securities with constituent weights adjusted for climate-related risks and opportunities. Weighting considers exposure to green revenues, fossil fuel reserves, carbon emissions, climate governance, and alignment with the Paris Agreement. Data from FTSE Russell and the Transition Pathway Initiative (TPI) is combined and applies exclusions in line with FTSE's set of minimum exclusions and the following categories: >50% ownership of coal reserves, controversial conduct, nuclear weapons, and tobacco.

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 ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco | - | - | - | - | - | - | - | - | - | - | - |
| 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 TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco | 12.2 | 31.9 | -10.9 | 21.1 | 14.3 | 7.5 | -14.9 | 10.4 | 18.6 | 17.3 |
| FTSE Emerging | 13.5 | 32.5 | -13.0 | 20.6 | 15.5 | 0.1 | -16.9 | 9.1 | 12.8 | 26.5 |

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 | - | - | - | - | - | - | - | - |
| 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

Top 10 Constituents

| Constituent | Country/Market | ICB Sector | Net MCap (USDm) | Wgt % |
|------------------------------------|----------------|-------------------------------------|------------------|--------------|
| Taiwan Semiconductor Manufacturing | Taiwan | Technology Hardware and Equipment | 3,307,796 | 32.39 |
| Alibaba Group Holding (P Chip) | China | Retailers | 342,978 | 3.36 |
| Delta Electronics | Taiwan | Electronic and Electrical Equipment | 288,071 | 2.82 |
| MediaTek | Taiwan | Technology Hardware and Equipment | 218,821 | 2.14 |
| China Construction Bank (H) | China | Banks | 157,448 | 1.54 |
| Cemex Sa Cpo Line | Mexico | Construction and Materials | 145,266 | 1.42 |
| Hon Hai Precision Industry | Taiwan | Technology Hardware and Equipment | 115,830 | 1.13 |
| ASE Technology Holding | Taiwan | Technology Hardware and Equipment | 90,549 | 0.89 |
| Ping An Insurance (H) | China | Life Insurance | 75,031 | 0.73 |
| Firststrand Limited | South Africa | Banks | 73,477 | 0.72 |
| Totals | | | 4,815,265 | 47.16 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (USDm) | Wgt % |
|---------------|---------------------------------------|-------------|-------------------|---------------|
| 1010 | Technology | 84 | 4,554,808 | 44.61 |
| 1510 | Telecommunications | 40 | 382,858 | 3.75 |
| 2010 | Health Care | 60 | 266,255 | 2.61 |
| 3010 | Banks | 121 | 1,492,266 | 14.61 |
| 3020 | Financial Services | 46 | 179,116 | 1.75 |
| 3030 | Insurance | 33 | 325,763 | 3.19 |
| 3510 | Real Estate | 39 | 166,315 | 1.63 |
| 4010 | Automobiles and Parts | 17 | 134,760 | 1.32 |
| 4020 | Consumer Products and Services | 26 | 112,776 | 1.10 |
| 4030 | Media | 3 | 2,420 | 0.02 |
| 4040 | Retailers | 28 | 473,968 | 4.64 |
| 4050 | Travel and Leisure | 12 | 100,965 | 0.99 |
| 4510 | Food Beverage and Tobacco | 56 | 205,331 | 2.01 |
| 4520 | Personal Care Drug and Grocery Stores | 23 | 113,433 | 1.11 |
| 5010 | Construction and Materials | 26 | 236,748 | 2.32 |
| 5020 | Industrial Goods and Services | 105 | 669,173 | 6.55 |
| 5510 | Basic Resources | 34 | 347,690 | 3.40 |
| 5520 | Chemicals | 24 | 118,103 | 1.16 |
| 6010 | Energy | 33 | 90,279 | 0.88 |
| 6510 | Utilities | 49 | 238,212 | 2.33 |
| Totals | | 859 | 10,211,237 | 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 | 51 | 364,059 | 3.57 |
| Chile | 18 | 82,581 | 0.81 |
| China | 263 | 1,899,543 | 18.60 |
| Colombia | 3 | 15,054 | 0.15 |
| Czech Rep. | 2 | 6,862 | 0.07 |
| Egypt | 1 | 12,564 | 0.12 |
| Greece | 12 | 69,244 | 0.68 |
| Hungary | 4 | 28,435 | 0.28 |
| Iceland | 3 | 4,048 | 0.04 |
| India | 161 | 920,547 | 9.02 |
| Indonesia | 15 | 49,128 | 0.48 |
| Kuwait | 3 | 56,105 | 0.55 |
| Malaysia | 28 | 184,726 | 1.81 |
| Mexico | 25 | 332,552 | 3.26 |
| Philippines | 15 | 30,264 | 0.30 |
| Qatar | 5 | 27,522 | 0.27 |
| Romania | 2 | 9,262 | 0.09 |
| Saudi Arabia | 23 | 63,935 | 0.63 |
| South Africa | 35 | 619,442 | 6.07 |
| Taiwan | 110 | 5,042,784 | 49.38 |
| Thailand | 36 | 180,218 | 1.76 |
| Turkiye | 30 | 67,211 | 0.66 |
| UAE | 14 | 145,151 | 1.42 |
| Totals | 859 | 10,211,237 | 100.00 |

Index Characteristics

| Attributes | FTSE Emerging TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco |
|-------------------------|--|
| Number of constituents | 859 |
| Constituent (Wgt %) | |
| Average | 0.12 |
| Largest | 32.39 |
| Median | 0.03 |
| Top 10 Holdings (Wgt %) | 47.14 |

Partner

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

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