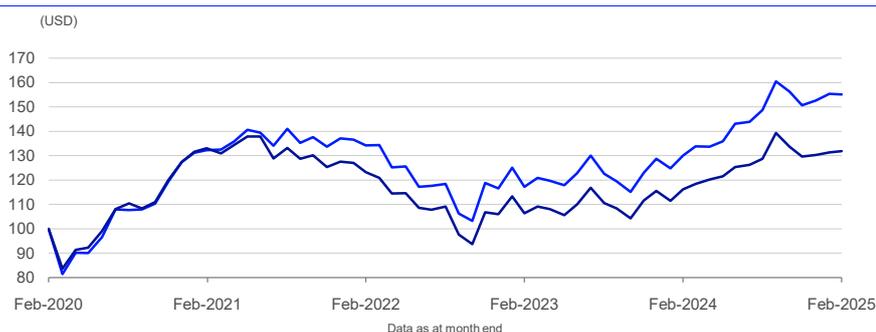


FTSE Emerging TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index

Data as at: 28 February 2025

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



— 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	3.0	4.3	1.6	19.3	15.5	55.2	4.9	9.2	15.2	16.3	18.8
FTSE Emerging	1.8	2.5	1.2	13.5	7.0	31.9	2.3	5.7	12.6	15.6	17.6

* 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 TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index	-16.3	12.2	31.9	-10.9	21.1	14.3	7.5	-14.9	10.4	18.6
FTSE Emerging	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8

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	1.2	0.4	0.5	0.4	-10.9	-24.8	-28.9	-35.9
FTSE Emerging	1.1	0.2	0.3	0.3	-11.9	-24.6	-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	1,394,568	20.85
Alibaba Group Holding (P Chip)	China	Retailers	364,534	5.45
China Construction Bank (H)	China	Banks	123,169	1.84
Xiaomi (P Chip)	China	Telecommunications Equipment	107,500	1.61
Infosys	India	Software and Computer Services	77,140	1.15
MediaTek	Taiwan	Technology Hardware and Equipment	73,432	1.10
JD.com (P Chip)	China	Retailers	72,621	1.09
Cemex Sa Cpo Line	Mexico	Construction and Materials	67,882	1.01
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	66,578	1.00
Naspers	South Africa	Software and Computer Services	59,966	0.90
Totals			2,407,390	35.99

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	86	2,122,580	31.73
1510	Telecommunications	42	345,882	5.17
2010	Health Care	64	222,958	3.33
3010	Banks	122	1,219,765	18.23
3020	Financial Services	47	134,852	2.02
3030	Insurance	33	255,198	3.81
3510	Real Estate	40	162,832	2.43
4010	Automobiles and Parts	17	150,279	2.25
4020	Consumer Products and Services	27	113,287	1.69
4030	Media	4	4,131	0.06
4040	Retailers	29	515,840	7.71
4050	Travel and Leisure	13	119,345	1.78
4510	Food Beverage and Tobacco	57	191,036	2.86
4520	Personal Care Drug and Grocery Stores	24	119,138	1.78
5010	Construction and Materials	26	147,353	2.20
5020	Industrial Goods and Services	110	359,189	5.37
5510	Basic Resources	34	153,203	2.29
5520	Chemicals	29	73,632	1.10
6010	Energy	34	69,887	1.04
6510	Utilities	55	209,589	3.13
Totals		893	6,689,975	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	62	266,201	3.98
Chile	17	54,231	0.81
China	269	1,788,172	26.73
Colombia	3	11,649	0.17
Czech Rep.	2	5,387	0.08
Egypt	1	6,703	0.10
Greece	15	51,514	0.77
Hungary	4	15,136	0.23
Iceland	3	3,418	0.05
India	161	893,025	13.35
Indonesia	15	62,220	0.93
Kuwait	3	59,749	0.89
Malaysia	29	164,876	2.46
Mexico	26	203,901	3.05
Philippines	15	31,393	0.47
Qatar	6	26,203	0.39
Romania	3	6,931	0.10
Saudi Arabia	24	66,737	1.00
South Africa	35	404,718	6.05
Taiwan	114	2,235,786	33.42
Thailand	39	128,201	1.92
Turkiye	32	59,409	0.89
UAE	15	144,416	2.16
Totals	893	6,689,975	100.00

Index Characteristics

Attributes	FTSE Emerging TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index
Number of constituents	893
Dividend Yield %	2.79
Constituent (Wgt %)	
Average	0.11
Largest	20.85
Median	0.03
Top 10 Holdings (Wgt %)	36.00

Partner

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

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