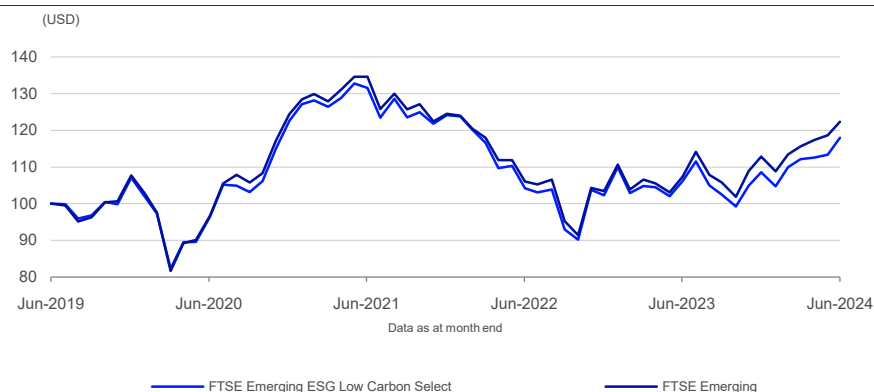


FTSE Emerging ESG Low Carbon Select Index

Data as at: 28 June 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	5.2	8.6	8.6	11.0	-10.4	18.0	-3.6	3.4	12.7	16.0	17.8
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	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)	2019	2020	2021	2022	2023
FTSE Emerging ESG Low Carbon Select	19.5	14.4	1.3	-17.6	6.1
FTSE Emerging	20.6	15.5	0.1	-16.9	9.1

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	0.9	-0.2	0.2	-	-11.7	-32.0	-35.0	-
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.7

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	15.49	9.79	5.70
Infosys	India	Software and Computer Services	4.04	0.90	3.14
Ping An Insurance (H)	China	Life Insurance	1.86	0.39	1.47
Meituan Dianping (P Chip)	China	Software and Computer Services	1.64	1.04	0.60
HCL Technologies	India	Software and Computer Services	1.63	0.25	1.37
Zijin Mining Group (H)	China	Precious Metals and Mining	1.61	0.17	1.45
Xiaomi (P Chip)	China	Telecommunications Equipment	1.46	0.42	1.04
Alibaba Group Holding (P Chip)	China	Retailers	1.45	2.10	-0.65
United Microelectronics	Taiwan	Technology Hardware and Equipment	1.33	0.28	1.05
Adani Ports and Special Economic Zone	India	Industrial Transportation	1.16	0.18	0.98
Totals			31.67	15.52	

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	85	32.91	230	26.99	5.92
15	Telecommunications	39	6.47	74	3.87	2.60
20	Health Care	51	2.64	178	3.22	-0.57
30	Financials	193	22.70	326	22.60	0.10
35	Real Estate	30	1.03	100	2.06	-1.02
40	Consumer Discretionary	76	6.47	276	10.98	-4.51
45	Consumer Staples	78	5.87	165	5.40	0.47
50	Industrials	103	6.79	371	8.35	-1.56
55	Basic Materials	66	7.43	248	6.08	1.35
60	Energy	52	5.92	112	6.59	-0.67
65	Utilities	32	1.76	139	3.87	-2.10
Totals		805	100.00	2219	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	53	5.18	82	4.95	0.23
Chile	13	0.51	21	0.55	-0.04
China	299	26.42	1238	28.09	-1.67
Colombia	2	0.12	3	0.11	0.00
Czech Rep.	2	0.18	4	0.14	0.04
Egypt	1	0.07	3	0.06	0.01
Greece	8	0.58	29	0.61	-0.03
Hungary	3	0.28	4	0.27	0.01
Iceland	6	0.11	11	0.11	0.01
India	116	21.97	231	23.45	-1.48
Indonesia	16	1.81	42	1.82	-0.01
Kuwait	6	0.79	8	0.79	0.00
Malaysia	26	1.69	39	1.83	-0.14
Mexico	22	2.69	38	2.53	0.15
Pakistan	-	-	1	0.00	0.00
Philippines	14	0.79	24	0.65	0.15
Qatar	6	0.89	17	0.89	0.00
Romania	2	0.15	7	0.16	0.00
Saudi Arabia	32	4.45	62	4.45	0.00
South Africa	33	3.30	40	3.22	0.08
Taiwan	76	23.15	122	20.59	2.56
Thailand	30	1.89	50	1.76	0.14
Turkiye	21	1.41	111	1.36	0.06
UAE	18	1.58	32	1.61	-0.04
Totals	805	100.00	2219	100.00	

Index Characteristics

Attributes	FTSE Emerging ESG Low Carbon Select	FTSE Emerging
Number of constituents	805	2219
Dividend Yield %	2.92	2.85
Constituent (Wgt %)		
Average	0.12	0.04
Largest	15.49	9.79
Median	0.03	0.01
Top 10 Holdings (Wgt %)	31.67	24.52

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