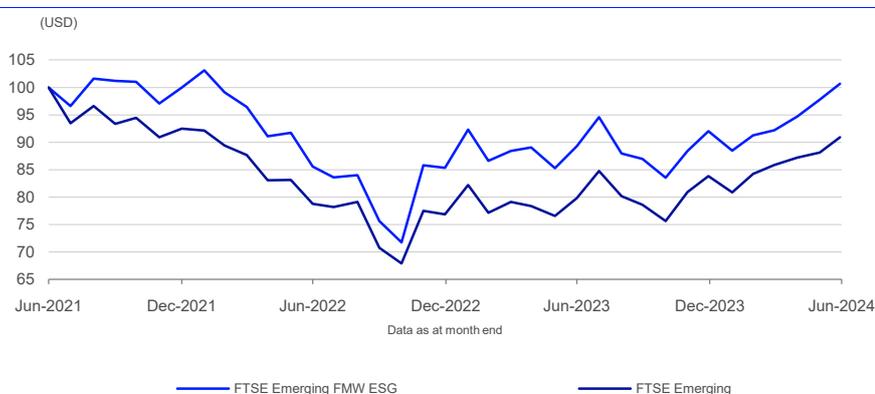


FTSE Emerging FMW ESG Index

Data as at: 28 June 2024

The FTSE Emerging FMW ESG Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The index additionally incorporates a tilt towards Environmental, Social and Governance considerations as detailed in the FTSE ESG Index Series Ground Rules. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

3-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 FMW ESG | 9.2 | 9.5 | 9.5 | 12.8 | 0.7 | 22.5 | 0.2 | 4.1 | 13.9 | 17.3 | 19.8 |
| 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 FMW ESG | 21.5 | 0.9 | 12.7 | -14.6 | 7.8 |
| 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 FMW ESG | 0.9 | 0.0 | 0.2 | - | -11.8 | -33.5 | -36.0 | - |
| 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 FMW ESG (Wgt %) | FTSE Emerging (Wgt %) | Diff % |
|---|----------------|-----------------------------------|-------------------------------|-----------------------|--------|
| Taiwan Semiconductor Manufacturing | Taiwan | Technology Hardware and Equipment | 9.13 | 9.79 | -0.66 |
| China Construction Bank (H) | China | Banks | 3.50 | 0.95 | 2.55 |
| Tencent Holdings (P Chip) | China | Software and Computer Services | 3.30 | 4.10 | -0.80 |
| Alibaba Group Holding (P Chip) | China | Retailers | 3.27 | 2.10 | 1.17 |
| Industrial and Commercial Bank of China (H) | China | Banks | 2.46 | 0.64 | 1.82 |
| COSCO Shipping Holdings (H) | China | Industrial Transportation | 2.41 | 0.07 | 2.34 |
| Ping An Insurance (H) | China | Life Insurance | 2.29 | 0.39 | 1.90 |
| Hon Hai Precision Industry | Taiwan | Technology Hardware and Equipment | 1.91 | 1.08 | 0.83 |
| Vale SA | Brazil | Industrial Metals and Mining | 1.86 | 0.59 | 1.27 |
| Petrochina (H) | China | Oil Gas and Coal | 1.35 | 0.29 | 1.06 |
| Totals | | | 31.48 | 20.00 | |

ICB Industry Breakdown

| ICB Code | ICB Industry | FTSE Emerging FMW ESG | | FTSE Emerging | | Diff % |
|---------------|------------------------|-----------------------|---------------|---------------|---------------|--------|
| | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| 10 | Technology | 43 | 21.15 | 230 | 26.99 | -5.85 |
| 15 | Telecommunications | 20 | 4.08 | 74 | 3.87 | 0.21 |
| 20 | Health Care | 14 | 0.95 | 178 | 3.22 | -2.27 |
| 30 | Financials | 117 | 27.52 | 326 | 22.60 | 4.92 |
| 35 | Real Estate | 30 | 5.29 | 100 | 2.06 | 3.24 |
| 40 | Consumer Discretionary | 35 | 6.71 | 276 | 10.98 | -4.27 |
| 45 | Consumer Staples | 26 | 2.49 | 165 | 5.40 | -2.91 |
| 50 | Industrials | 45 | 7.65 | 371 | 8.35 | -0.70 |
| 55 | Basic Materials | 48 | 8.90 | 248 | 6.08 | 2.81 |
| 60 | Energy | 38 | 11.13 | 112 | 6.59 | 4.54 |
| 65 | Utilities | 31 | 4.14 | 139 | 3.87 | 0.27 |
| Totals | | 447 | 100.00 | 2219 | 100.00 | |

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

10 May 2019

Base Date

16 September 2011

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, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in September with implementation in March, June, September & December

Country/Market Breakdown

| Country/Market | FTSE Emerging FMW ESG | | FTSE Emerging | | Diff % |
|----------------|-----------------------|---------------|---------------|---------------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Brazil | 39 | 8.28 | 82 | 4.95 | 3.33 |
| Chile | 7 | 0.53 | 21 | 0.55 | -0.02 |
| China | 142 | 37.92 | 1238 | 28.09 | 9.82 |
| Colombia | 4 | 0.89 | 3 | 0.11 | 0.78 |
| Czech Rep. | 2 | 0.17 | 4 | 0.14 | 0.03 |
| Egypt | - | - | 3 | 0.06 | -0.06 |
| Greece | 6 | 0.45 | 29 | 0.61 | -0.16 |
| Hungary | 3 | 0.39 | 4 | 0.27 | 0.12 |
| Iceland | - | - | 11 | 0.11 | -0.11 |
| India | 47 | 9.84 | 231 | 23.45 | -13.61 |
| Indonesia | 9 | 0.67 | 42 | 1.82 | -1.15 |
| Kuwait | 4 | 0.40 | 8 | 0.79 | -0.39 |
| Malaysia | 17 | 1.99 | 39 | 1.83 | 0.16 |
| Mexico | 17 | 2.87 | 38 | 2.53 | 0.34 |
| Pakistan | - | - | 1 | 0.00 | 0.00 |
| Philippines | 5 | 0.42 | 24 | 0.65 | -0.22 |
| Qatar | 6 | 0.69 | 17 | 0.89 | -0.20 |
| Romania | 2 | 0.24 | 7 | 0.16 | 0.08 |
| Saudi Arabia | 9 | 2.40 | 62 | 4.45 | -2.05 |
| South Africa | 31 | 5.94 | 40 | 3.22 | 2.72 |
| Taiwan | 71 | 22.62 | 122 | 20.59 | 2.03 |
| Thailand | 17 | 1.93 | 50 | 1.76 | 0.18 |
| Turkiye | 1 | 0.05 | 111 | 1.36 | -1.31 |
| UAE | 8 | 1.28 | 32 | 1.61 | -0.33 |
| Totals | 447 | 100.00 | 2219 | 100.00 | |

Index Characteristics

| Attributes | FTSE Emerging FMW ESG | FTSE Emerging |
|-------------------------|-----------------------|---------------|
| Number of constituents | 447 | 2219 |
| Dividend Yield % | - | 2.85 |
| Constituent (Wgt %) | | |
| Average | 0.22 | 0.04 |
| Largest | 9.13 | 9.79 |
| Median | 0.10 | 0.01 |
| Top 10 Holdings (Wgt %) | 31.48 | 24.52 |

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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