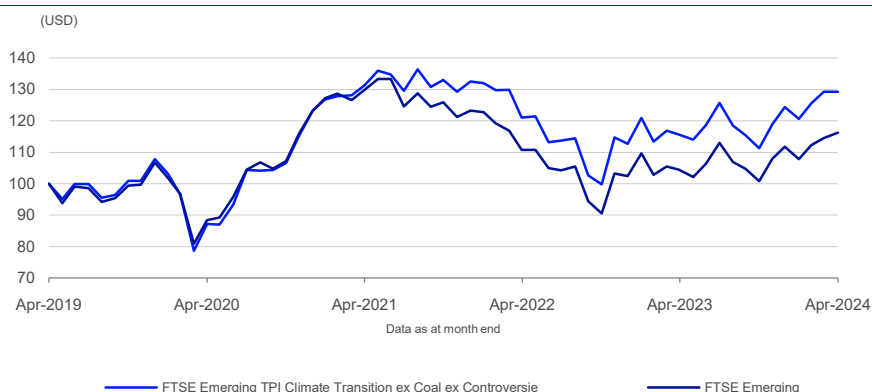


FTSE Emerging TPI Climate Transition ex Coal ex Controversies ex Nuclear ex Tobacco Index

Data as at: 30 April 2024

The FTSE Emerging TPI Climate Transition ex Coal 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



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 ex Controversie	7.1	16.1	3.9	11.7	-1.5	29.3	-0.5	5.3	12.6	15.9	19.3
FTSE Emerging	7.9	15.3	4.0	11.3	-10.5	16.3	-3.6	3.1	11.6	15.7	18.2

* 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 ex Controversie	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 ex Controversie	0.9	0.0	0.3	0.3	-11.8	-28.1	-35.5	-35.9
FTSE Emerging	0.9	-0.2	0.2	0.2	-11.3	-32.9	-34.8	-35.7

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	1,185,022	20.21
Alibaba Group Holding (P Chip)	China	Retailers	253,205	4.32
Cemex Sa Cpo Line	Mexico	Construction and Materials	104,578	1.78
Infosys	India	Software and Computer Services	85,496	1.46
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	65,576	1.12
MediaTek	Taiwan	Technology Hardware and Equipment	52,887	0.90
Bharti Airtel	India	Telecommunications Service Providers	50,509	0.86
Naspers	South Africa	Software and Computer Services	49,785	0.85
Firstrand Limited	South Africa	Banks	48,828	0.83
JD.com (P Chip)	China	Retailers	48,353	0.82
Totals			1,944,241	33.16

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	77	1,860,837	31.74
1510	Telecommunications	45	250,938	4.28
2010	Health Care	66	189,296	3.23
3010	Banks	119	1,026,904	17.52
3020	Financial Services	47	125,517	2.14
3030	Insurance	33	191,088	3.26
3510	Real Estate	49	132,726	2.26
4010	Automobiles and Parts	17	74,735	1.27
4020	Consumer Products and Services	31	117,264	2.00
4030	Media	3	2,733	0.05
4040	Retailers	31	376,252	6.42
4050	Travel and Leisure	16	77,756	1.33
4510	Food Beverage and Tobacco	59	198,100	3.38
4520	Personal Care Drug and Grocery Stores	26	137,884	2.35
5010	Construction and Materials	30	214,051	3.65
5020	Industrial Goods and Services	109	324,353	5.53
5510	Basic Resources	33	177,442	3.03
5520	Chemicals	34	91,107	1.55
6010	Energy	33	91,688	1.56
6510	Utilities	52	202,246	3.45
Totals		910	5,862,918	100.00

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

15 July 2020

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	63	283,214	4.83
Chile	16	40,883	0.70
China	283	1,264,915	21.57
Colombia	3	10,336	0.18
Czech Rep.	2	4,944	0.08
Egypt	2	8,169	0.14
Greece	16	32,700	0.56
Hungary	4	12,995	0.22
Iceland	4	2,171	0.04
India	143	906,758	15.47
Indonesia	19	72,460	1.24
Kuwait	7	15,391	0.26
Malaysia	28	126,526	2.16
Mexico	30	278,166	4.74
Philippines	16	38,230	0.65
Qatar	8	49,029	0.84
Romania	4	4,323	0.07
Saudi Arabia	22	68,779	1.17
South Africa	34	390,924	6.67
Taiwan	107	1,964,138	33.50
Thailand	37	119,557	2.04
Turkiye	40	72,111	1.23
UAE	22	96,200	1.64
Totals	910	5,862,918	100.00

Index Characteristics

Attributes	FTSE Emerging TPI Climate Transition ex Coal ex Controversie
Number of constituents	910
Dividend Yield %	2.94
Constituent (Wgt %)	
Average	0.11
Largest	20.21
Median	0.03
Top 10 Holdings (Wgt %)	33.15

Partner

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

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