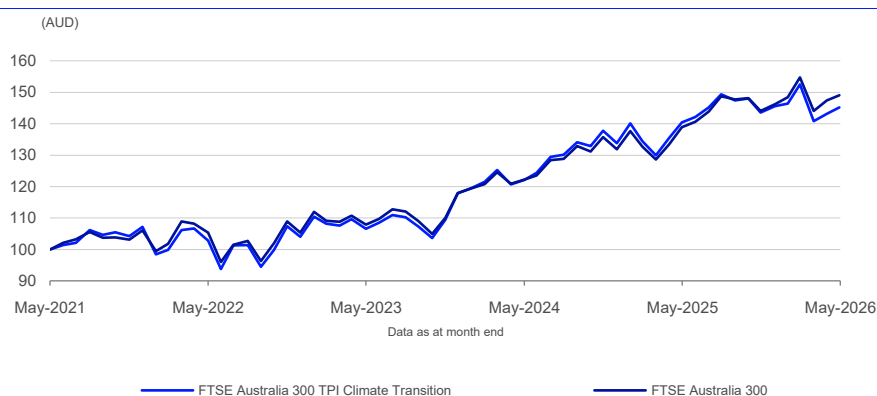


FTSE Australia 300 TPI Climate Transition Index

Data as at: 29 May 2026

The FTSE Australia 300 TPI Climate Transition 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.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (AUD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Australia 300 TPI Climate Transition	-4.8	1.1	-0.3	3.4	36.2	45.2	10.9	7.7	12.0	12.1	13.2
FTSE Australia 300	-3.7	3.4	1.9	7.3	38.1	49.0	11.4	8.3	11.8	12.0	12.4

* 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 % (AUD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Australia 300 TPI Climate Transition	11.8	9.2	-1.2	24.5	-0.6	20.0	-2.9	13.3	13.5	8.8
FTSE Australia 300	12.0	11.9	-2.8	23.7	1.5	17.5	-0.7	12.0	11.8	10.8

Return/Risk Ratio and Drawdown - Total Return

Index (AUD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Australia 300 TPI Climate Transition	0.3	0.9	0.6	0.6	-8.4	-12.8	-16.8	-35.9
FTSE Australia 300	0.6	0.9	0.7	0.7	-8.2	-13.0	-14.9	-36.4

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The index is designed for the creation of index tracking funds, derivatives and as a performance benchmark.

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.

Capping

The constituents of FTSE Australia 300 TPI Climate Transition Index are capped at 10% at each review.

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	ICB Sector	Net MCap (AUDm)	Wgt %
BHP Group	Industrial Metals and Mining	376,340	15.19
Commonwealth Bank of Australia	Banks	256,153	10.34
National Australia Bank	Banks	178,852	7.22
Westpac Banking Corp	Banks	170,028	6.86
Fortescue	Industrial Metals and Mining	140,093	5.65
Goodman Group	Real Estate Investment Trusts	108,363	4.37
Transurban Group	Industrial Transportation	93,186	3.76
ANZ Group Holdings	Banks	79,068	3.19
Telstra Group	Telecommunications Service Providers	75,302	3.04
CSL	Pharmaceuticals and Biotechnology	63,548	2.56
Totals		1,540,933	62.19

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (AUDm)	Wgt %
1010	Technology	11	69,017	2.79
1510	Telecommunications	4	77,819	3.14
2010	Health Care	12	101,579	4.10
3010	Banks	7	692,624	27.95
3020	Financial Services	18	93,664	3.78
3030	Insurance	8	86,174	3.48
3510	Real Estate	30	214,078	8.64
4010	Automobiles and Parts	2	1,580	0.06
4020	Consumer Products and Services	6	5,064	0.20
4030	Media	1	1,850	0.07
4040	Retailers	6	74,778	3.02
4050	Travel and Leisure	10	56,291	2.27
4510	Food Beverage and Tobacco	7	14,420	0.58
4520	Personal Care Drug and Grocery Stores	5	105,395	4.25
5010	Construction and Materials	8	41,373	1.67
5020	Industrial Goods and Services	18	161,889	6.53
5510	Basic Resources	35	650,725	26.26
5520	Chemicals	1	6,228	0.25
6010	Energy	3	20,774	0.84
6510	Utilities	2	2,325	0.09
Totals		194	2,477,645	100.00

Index Characteristics

Attributes	FTSE Australia 300 TPI Climate Transition	FTSE Australia 300
Number of constituents	194	298
Dividend Yield %	3.47	3.25
Constituent (Wgt %)		
Average	0.52	0.34
Largest	15.19	11.82
Median	0.06	0.06
Top 10 Holdings (Wgt %)	62.18	49.75

Partner

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

INFORMATION**Index Universe**

FTSE Australia 300 Index

Index Launch

30 June 2023

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

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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