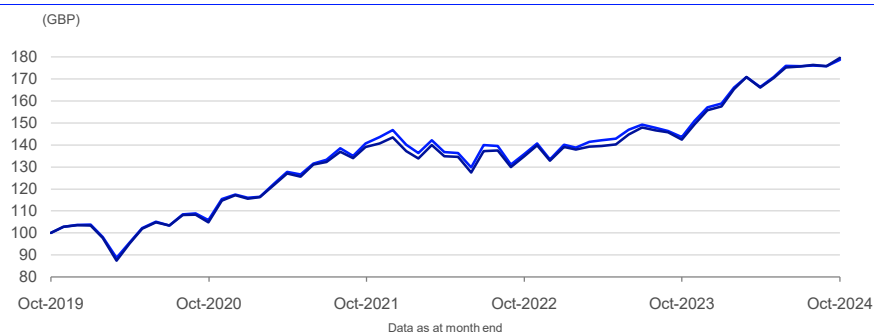


FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index

Data as at: 31 October 2024

The FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) 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 (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index	1.7	7.4	13.7	24.4	27.0	78.7	8.3	12.3	10.2	13.3	12.7
FTSE Developed	2.2	8.1	15.3	26.1	29.2	79.6	8.9	12.4	10.3	13.5	12.9

* 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 % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index	13.3	6.5	28.1	12.0	-2.3	25.3	13.3	24.9	-9.1	17.7
FTSE Developed	11.6	5.5	29.1	13.1	-3.0	23.0	13.1	22.5	-7.4	17.2

FEATURES

Coverage

Derived from the FTSE Developed Index, which represents large and mid cap companies in Developed 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 (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index	2.3	0.6	1.0	1.1	-7.3	-15.7	-25.3	-25.3
FTSE Developed	2.4	0.6	1.0	1.1	-6.9	-15.0	-25.9	-25.9

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 (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	4,977,463	9.91
Amazon.Com	USA	Retailers	2,547,189	5.07
Alphabet Class A	USA	Software and Computer Services	1,863,616	3.71
Alphabet Class C	USA	Software and Computer Services	1,576,045	3.14
Nvidia	USA	Technology Hardware and Equipment	1,402,329	2.79
Toyota Motor	Japan	Automobiles and Parts	796,918	1.59
Visa	USA	Industrial Support Services	671,969	1.34
Merck & Co	USA	Pharmaceuticals and Biotechnology	572,181	1.14
Meta Platforms Inc	USA	Software and Computer Services	506,357	1.01
Salesforce Inc	USA	Software and Computer Services	485,678	0.97
Totals			15,399,745	30.65

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	104	30.35	192	28.02	2.33
1510	Telecommunications	34	2.90	49	2.64	0.26
2010	Health Care	89	10.52	167	10.99	-0.47
3010	Banks	71	5.91	111	6.08	-0.17
3020	Financial Services	46	3.02	93	4.90	-1.88
3030	Insurance	51	3.54	83	3.15	0.39
3510	Real Estate	71	2.30	138	2.36	-0.06
4010	Automobiles and Parts	28	3.07	59	2.22	0.86
4020	Consumer Products and Services	48	2.11	101	2.58	-0.47
4030	Media	17	1.04	37	1.37	-0.33
4040	Retailers	27	7.15	58	5.58	1.57
4050	Travel and Leisure	29	1.40	72	1.81	-0.41
4510	Food Beverage and Tobacco	44	2.64	100	3.14	-0.51
4520	Personal Care Drug and Grocery Stores	32	1.83	55	1.98	-0.15
5010	Construction and Materials	37	1.71	63	1.23	0.48
5020	Industrial Goods and Services	189	11.19	343	12.27	-1.08
5510	Basic Resources	27	0.82	62	1.45	-0.63
5520	Chemicals	31	1.49	69	1.35	0.14
6010	Energy	22	1.65	72	3.98	-2.33
6510	Utilities	71	5.35	93	2.89	2.46
Totals		1068	100.00	2017	100.00	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

13 November 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 FTP and email

Currency

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

Review Dates

Annually in September

Country/Market Breakdown

	FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index		FTSE Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	45	1.63	104	2.01	-0.39
Austria	5	0.05	7	0.05	-0.01
Belgium	7	0.16	13	0.25	-0.09
Canada	35	2.36	48	2.67	-0.31
Denmark	11	1.03	19	0.78	0.25
Finland	11	0.29	14	0.25	0.03
France	47	2.93	67	2.62	0.31
Germany	41	2.96	67	2.18	0.78
Hong Kong	18	0.51	70	0.57	-0.07
Ireland	4	0.11	5	0.07	0.04
Israel	8	0.13	29	0.17	-0.04
Italy	17	1.05	36	0.75	0.30
Japan	201	7.22	496	6.42	0.80
Korea	36	0.88	157	1.19	-0.31
Netherlands	19	1.03	29	1.05	-0.01
New Zealand	7	0.13	13	0.08	0.06
Norway	5	0.08	16	0.15	-0.07
Poland	1	0.01	10	0.08	-0.07
Portugal	4	0.14	4	0.04	0.09
Singapore	10	0.26	35	0.35	-0.09
Spain	17	1.38	24	0.70	0.68
Sweden	31	0.83	53	0.81	0.02
Switzerland	35	2.44	53	2.37	0.07
UK	74	3.95	100	3.85	0.10
USA	379	68.45	548	70.53	-2.08
Totals	1068	100.00	2017	100.00	

Index Characteristics

Attributes	FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index	FTSE Developed
Number of constituents	1068	2017
Dividend Yield %	1.82	1.79
Constituent (Wgt %)		
Average	0.09	0.05
Largest	9.91	4.70
Median	0.02	0.01
Top 10 Holdings (Wgt %)	30.67	23.45

Partner

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

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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