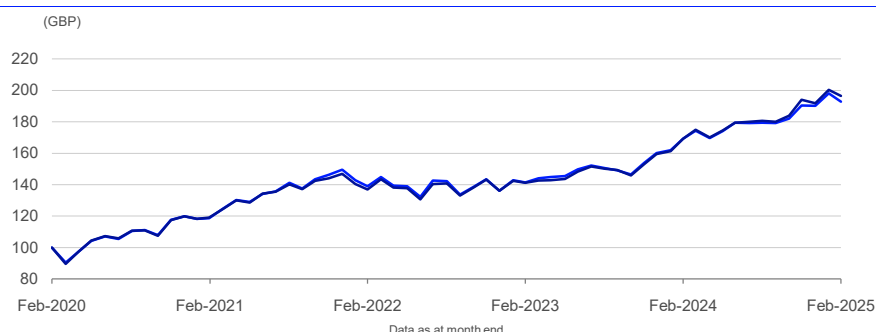


# FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index

Data as at: 28 February 2025

The FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco 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 and the following categories: >50% ownership of coal reserves, controversial conduct, nuclear weapons, and 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	1.3	7.5	1.4	13.9	38.8	92.9	11.5	14.0	10.4	12.4	12.6
FTSE Developed	1.2	8.8	2.4	16.1	43.4	96.5	12.8	14.5	10.8	12.7	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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index	6.5	28.1	12.0	-2.3	25.3	13.3	24.9	-9.1	17.7	18.8
FTSE Developed	5.5	29.1	13.1	-3.0	23.0	13.1	22.5	-7.4	17.2	20.4

## 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	1.3	0.9	1.1	1.1	-7.3	-13.7	-20.0	-25.3
FTSE Developed	1.5	1.0	1.1	1.1	-6.9	-13.5	-20.5	-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	4,115,721	7.68
Microsoft Corp	USA	Software and Computer Services	3,974,870	7.42
Amazon.Com	USA	Retailers	3,024,873	5.64
Alphabet Class A	USA	Software and Computer Services	1,470,782	2.74
Alphabet Class C	USA	Software and Computer Services	1,228,070	2.29
Nvidia	USA	Technology Hardware and Equipment	1,012,880	1.89
Visa	USA	Industrial Support Services	867,782	1.62
Toyota Motor	Japan	Automobiles and Parts	778,915	1.45
Merck & Co	USA	Pharmaceuticals and Biotechnology	533,864	1.00
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	506,503	0.94
Totals			17,514,260	32.67

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	101	30.75	193	27.72	3.03
1510	Telecommunications	32	2.83	49	2.61	0.22
2010	Health Care	87	9.90	165	10.47	-0.57
3010	Banks	72	6.35	111	6.59	-0.24
3020	Financial Services	45	3.14	96	5.20	-2.05
3030	Insurance	49	3.53	82	3.26	0.28
3510	Real Estate	73	2.27	139	2.27	0.00
4010	Automobiles and Parts	28	2.84	59	2.29	0.55
4020	Consumer Products and Services	47	2.23	99	2.70	-0.47
4030	Media	16	1.17	39	1.52	-0.35
4040	Retailers	26	7.67	57	5.94	1.72
4050	Travel and Leisure	30	1.51	72	1.85	-0.35
4510	Food Beverage and Tobacco	41	2.51	100	3.03	-0.53
4520	Personal Care Drug and Grocery Stores	30	1.78	56	1.99	-0.21
5010	Construction and Materials	34	1.65	63	1.16	0.49
5020	Industrial Goods and Services	184	11.16	343	12.26	-1.09
5510	Basic Resources	27	0.72	62	1.31	-0.59
5520	Chemicals	31	1.44	68	1.26	0.18
6010	Energy	21	1.42	71	3.81	-2.38
6510	Utilities	72	5.12	92	2.76	2.36
Totals		1046	100.00	2016	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	42	1.47	104	1.84	-0.37
Austria	4	0.07	7	0.06	0.01
Belgium	5	0.15	13	0.24	-0.10
Canada	35	2.49	48	2.66	-0.17
Denmark	10	0.84	18	0.65	0.19
Finland	10	0.34	14	0.25	0.09
France	44	2.86	67	2.64	0.22
Germany	41	3.13	67	2.35	0.78
Hong Kong	19	0.47	70	0.54	-0.08
Ireland	4	0.10	5	0.08	0.03
Israel	8	0.15	29	0.19	-0.05
Italy	17	1.00	36	0.78	0.23
Japan	192	6.93	494	6.19	0.74
Korea	35	0.73	159	1.05	-0.32
Netherlands	18	1.00	31	1.05	-0.05
New Zealand	7	0.12	13	0.07	0.05
Norway	5	0.08	16	0.15	-0.07
Poland	1	0.01	10	0.09	-0.08
Portugal	3	0.09	4	0.04	0.06
Singapore	11	0.28	35	0.37	-0.08
Spain	16	1.35	24	0.74	0.60
Sweden	30	0.81	53	0.83	-0.02
Switzerland	35	2.40	53	2.40	0.00
UK	72	3.71	100	3.91	-0.21
USA	382	69.44	546	70.82	-1.39
<b>Totals</b>	<b>1046</b>	<b>100.00</b>	<b>2016</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Developed TPI Climate Transition ex Coal Reserves (>50%) ex Controversies ex Nuclear ex Tobacco Index	FTSE Developed
Number of constituents	1046	2016
Dividend Yield %	1.79	1.75
Constituent (Wgt %)		
Average	0.10	0.05
Largest	7.68	4.77
Median	0.02	0.01
Top 10 Holdings (Wgt %)	32.67	23.55

## Partner

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

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