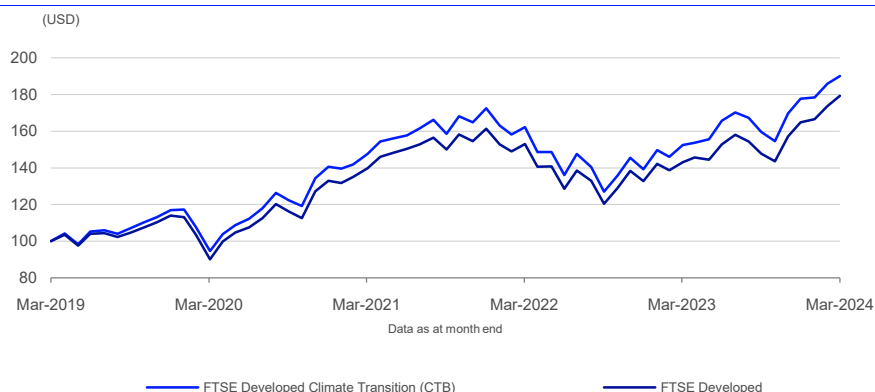


# FTSE Developed Climate Transition (CTB) Index

Data as at: 29 March 2024

The FTSE Developed Climate (CTB) Transition Index is designed to support investors seeking to integrate climate risks and opportunities into their portfolios and align them with the climate goals of the Paris Agreement. It sets portfolio decarbonisation targets which mirror the economy required efforts to limit global warming to below 2DC. The index is part of the FTSE EU Climate Benchmarks Index Series, combining data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI) and designed to exceed the minimum standards of EU Paris-aligned Benchmarks.

## 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 Developed Climate Transition (CTB)	7.0	19.2	7.0	24.7	28.9	90.2	8.8	13.7	11.0	16.1	18.1
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1

\* 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 Developed Climate Transition (CTB)	31.7	20.2	22.7	-19.3	27.6
FTSE Developed	28.0	16.7	21.4	-17.8	24.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Climate Transition (CTB)	2.4	0.5	0.8	-	-10.7	-27.5	-33.1	-
FTSE Developed	2.7	0.6	0.7	0.7	-10.4	-26.1	-34.0	-34.0

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 use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks 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 index is calculated based on price and total return methodologies, 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 - FTSE Developed Climate Transition (CTB)

Constituent	Country	ICB Sector	FTSE Developed Climate Transition (CTB) (Wgt %)	FTSE Developed (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	5.50	4.73	0.77
Amazon.Com	USA	Retailers	4.81	2.46	2.36
Apple Inc.	USA	Technology Hardware and Equipment	4.10	3.78	0.32
Tesla	USA	Automobiles and Parts	2.61	0.73	1.88
Alphabet Class A	USA	Software and Computer Services	2.50	1.36	1.14
Alphabet Class C	USA	Software and Computer Services	2.16	1.15	1.00
Nvidia	USA	Technology Hardware and Equipment	2.09	3.24	-1.16
Visa	USA	Industrial Support Services	1.31	0.67	0.63
Salesforce Inc	USA	Software and Computer Services	1.26	0.43	0.84
Meta Platforms Inc	USA	Software and Computer Services	1.17	1.62	-0.46
Totals			27.51	20.17	

ICB Supersector Breakdown

		FTSE Developed Climate Transition (CTB)		FTSE Developed		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	124	28.11	191	26.35	1.76
1510	Telecommunications	37	4.38	56	2.72	1.66
2010	Health Care	122	12.05	171	11.56	0.50
3010	Banks	69	3.73	107	5.88	-2.16
3020	Financial Services	58	2.60	97	4.63	-2.03
3030	Insurance	65	2.34	85	3.15	-0.81
3510	Real Estate	78	3.19	141	2.34	0.85
4010	Automobiles and Parts	24	4.71	64	2.45	2.26
4020	Consumer Products and Services	49	2.64	105	2.84	-0.20
4030	Media	21	1.33	39	1.36	-0.04
4040	Retailers	30	6.55	61	5.52	1.03
4050	Travel and Leisure	35	1.58	78	1.86	-0.28
4510	Food Beverage and Tobacco	46	3.05	102	3.31	-0.26
4520	Personal Care Drug and Grocery Stores	27	1.26	58	2.04	-0.78
5010	Construction and Materials	32	1.05	70	1.28	-0.23
5020	Industrial Goods and Services	207	14.66	347	12.48	2.18
5510	Basic Resources	19	0.43	64	1.54	-1.10
5520	Chemicals	29	1.78	77	1.60	0.18
6010	Energy	25	1.03	72	4.44	-3.41
6510	Utilities	61	3.53	94	2.66	0.87
Totals		1158	100.00	2079	100.00	

INFORMATION

Index Universe

FTSE Developed Index

Launch Date

22 October 2021

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

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 Breakdown

	FTSE Developed Climate Transition (CTB)		FTSE Developed		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	31	0.71	108	2.07	-1.35
Austria	1	0.01	7	0.05	-0.05
Belgium	7	0.11	15	0.26	-0.15
Canada	37	1.70	48	2.65	-0.94
Denmark	13	1.63	17	0.89	0.74
Finland	11	0.20	14	0.25	-0.05
France	54	3.05	69	3.03	0.02
Germany	37	2.61	70	2.26	0.35
Hong Kong	18	0.22	72	0.54	-0.32
Ireland	3	0.06	5	0.07	-0.02
Israel	2	0.01	30	0.17	-0.16
Italy	15	0.37	35	0.78	-0.41
Japan	187	6.27	506	7.02	-0.76
Korea	29	1.13	159	1.45	-0.32
Netherlands	23	1.14	31	1.30	-0.17
New Zealand	8	0.14	15	0.08	0.06
Norway	7	0.07	18	0.17	-0.10
Poland	-	-	10	0.09	-0.09
Portugal	2	0.09	4	0.04	0.04
Singapore	7	0.12	36	0.33	-0.22
Spain	17	0.82	25	0.72	0.10
Sweden	32	0.91	52	0.85	0.06
Switzerland	39	2.81	52	2.39	0.42
UK	75	3.09	103	3.93	-0.84
USA	503	72.74	578	68.59	4.15
Totals	1158	100.00	2079	100.00	

Index Characteristics

Attributes	FTSE Developed Climate Transition (CTB)	FTSE Developed
Number of constituents	1158	2079
Dividend Yield %	1.58	1.81
Constituent (Wgt %)		
Average	0.09	0.05
Largest	5.50	4.73
Median	0.02	0.01
Top 10 Holdings (Wgt %)	27.51	21.06

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