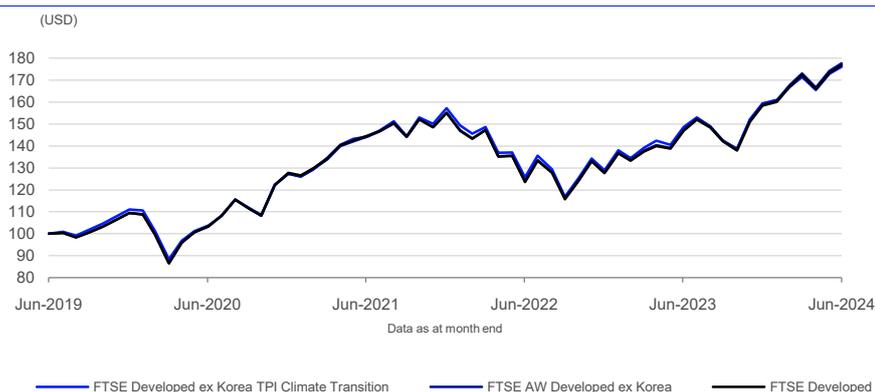


FTSE Developed ex Korea TPI Climate Transition Index

Data as at: 28 June 2024

The FTSE Developed ex Korea TPI Climate Transition 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/1.5DC warming scenarios). The index combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI).

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 ex Korea TPI Climate Transition	2.7	10.5	10.5	18.5	22.2	76.2	6.9	12.0	9.4	15.5	17.5
FTSE AW Developed ex Korea	2.7	11.8	11.8	20.5	23.3	77.7	7.2	12.2	9.7	15.9	17.8
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8

* 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 Developed ex Korea TPI Climate Transition	6.2	0.3	8.1	22.2	-8.2	29.6	14.6	23.5	-18.0	23.7
FTSE AW Developed ex Korea	5.4	-0.2	8.2	23.4	-8.4	28.3	16.2	22.0	-17.6	24.2
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2

FEATURES

Coverage

Derived from the FTSE Developed ex Korea index, which represents large and mid cap companies in Developed markets excluding Korea.

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 Developed ex Korea TPI Climate Transition	2.1	0.5	0.7	0.7	-10.6	-26.4	-33.6	-33.6
FTSE AW Developed ex Korea	2.2	0.5	0.7	0.6	-10.3	-25.9	-33.9	-33.9
FTSE Developed	2.2	0.4	0.7	0.6	-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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	4,734,484	7.25
Microsoft Corp	USA	Software and Computer Services	4,510,959	6.91
Amazon.Com	USA	Retailers	2,216,012	3.39
Alphabet Class A	USA	Software and Computer Services	1,598,692	2.45
Nvidia	USA	Technology Hardware and Equipment	1,533,950	2.35
Alphabet Class C	USA	Software and Computer Services	1,377,788	2.11
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	894,744	1.37
Visa	USA	Industrial Support Services	778,046	1.19
Toyota Motor	Japan	Automobiles and Parts	732,935	1.12
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	697,954	1.07
Totals			19,075,564	29.22

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed ex Korea TPI Climate Transition		FTSE AW Developed ex Korea		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	95	29.74	180	29.20	0.54
1510	Telecommunications	33	2.38	52	2.20	0.19
2010	Health Care	91	11.56	159	11.47	0.09
3010	Banks	69	6.91	99	5.78	1.13
3020	Financial Services	53	3.33	90	4.56	-1.23
3030	Insurance	52	3.40	76	3.05	0.35
3510	Real Estate	65	2.05	140	2.24	-0.19
4010	Automobiles and Parts	30	3.51	55	2.20	1.31
4020	Consumer Products and Services	44	2.26	89	2.59	-0.33
4030	Media	15	1.17	36	1.35	-0.17
4040	Retailers	32	6.89	55	5.70	1.19
4050	Travel and Leisure	32	1.81	74	1.75	0.06
4510	Food Beverage and Tobacco	56	3.12	92	3.15	-0.03
4520	Personal Care Drug and Grocery Stores	32	1.65	53	1.98	-0.32
5010	Construction and Materials	32	1.16	62	1.18	-0.02
5020	Industrial Goods and Services	206	11.54	316	11.76	-0.22
5510	Basic Resources	37	0.92	60	1.47	-0.54
5520	Chemicals	35	1.40	66	1.39	0.01
6010	Energy	19	0.94	66	4.27	-3.33
6510	Utilities	74	4.24	92	2.71	1.53
Totals		1102	100.00	1912	100.00	

INFORMATION

Index Universe

FTSE Developed ex Korea Index

Index Launch

31 January 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

Country/Market	FTSE Developed ex Korea TPI Climate Transition		FTSE AW Developed ex Korea		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	54	1.94	105	2.07	-0.13
Austria	3	0.01	7	0.05	-0.04
Belgium	8	0.12	14	0.24	-0.12
Canada	37	2.98	48	2.57	0.41
Denmark	12	1.31	18	0.94	0.36
Finland	12	0.30	14	0.26	0.04
France	54	3.13	69	2.74	0.39
Germany	44	3.02	70	2.16	0.85
Hong Kong	23	0.44	72	0.53	-0.10
Ireland	4	0.07	5	0.07	0.00
Israel	7	0.11	30	0.16	-0.05
Italy	18	1.05	34	0.73	0.32
Japan	211	7.01	502	6.60	0.41
Netherlands	22	1.25	31	1.32	-0.07
New Zealand	7	0.12	15	0.08	0.04
Norway	6	0.07	17	0.17	-0.10
Poland	2	0.02	10	0.09	-0.08
Portugal	3	0.11	4	0.05	0.07
Singapore	13	0.27	36	0.34	-0.07
Spain	17	1.32	25	0.69	0.63
Sweden	27	0.75	52	0.85	-0.10
Switzerland	34	2.50	52	2.43	0.07
UK	83	3.86	103	4.00	-0.14
USA	401	68.25	579	70.85	-2.60
Totals	1102	100.00	1912	100.00	

Index Characteristics

Attributes	FTSE Developed ex Korea TPI Climate Transition	FTSE AW Developed ex Korea
Number of constituents	1102	1912
Dividend Yield %	1.87	1.80
Constituent (Wgt %)		
Average	0.09	0.05
Largest	7.25	5.00
Median	0.02	0.01
Top 10 Holdings (Wgt %)	29.21	24.48

Partner

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

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