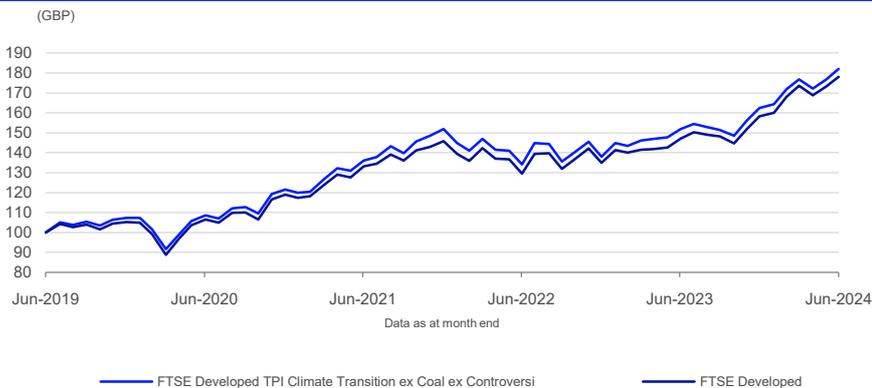


FTSE Developed TPI Climate Transition ex Coal ex Controversies ex Nuclear ex Tobacco Index

Data as at: 28 June 2024

The FTSE Developed TPI Climate Transition ex Coal 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 ex Controversies	2.9	12.0	12.0	19.8	33.8	82.0	10.2	12.7	9.4	12.9	12.9
FTSE Developed	2.6	12.6	12.6	21.0	33.7	78.1	10.2	12.2	9.4	13.1	13.1

* 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 % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed TPI Climate Transition ex Coal ex Controversies	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 ex Controversi	2.1	0.8	1.0	1.2	-5.9	-15.7	-25.3	-25.3
FTSE Developed	2.2	0.8	0.9	1.1	-6.2	-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	3,716,329	7.52
Microsoft Corp	USA	Software and Computer Services	3,518,995	7.12
Amazon.Com	USA	Retailers	1,798,921	3.64
Nvidia	USA	Technology Hardware and Equipment	1,297,148	2.62
Alphabet Class A	USA	Software and Computer Services	1,247,535	2.52
Alphabet Class C	USA	Software and Computer Services	1,075,154	2.17
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	641,544	1.30
Visa	USA	Industrial Support Services	630,239	1.27
Toyota Motor	Japan	Automobiles and Parts	560,723	1.13
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	492,777	1.00
Totals			14,979,363	30.29

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed TPI Climate Transition ex Coal ex Controversi		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	99	31.27	191	29.00	2.26
1510	Telecommunications	34	3.06	56	2.64	0.42
2010	Health Care	92	11.78	172	11.38	0.40
3010	Banks	74	6.47	107	5.79	0.68
3020	Financial Services	51	2.51	97	4.52	-2.01
3030	Insurance	54	3.20	84	3.04	0.16
3510	Real Estate	69	2.13	140	2.21	-0.08
4010	Automobiles and Parts	33	3.34	64	2.28	1.06
4020	Consumer Products and Services	51	2.34	103	2.60	-0.26
4030	Media	16	1.26	39	1.33	-0.07
4040	Retailers	31	6.83	61	5.63	1.20
4050	Travel and Leisure	33	1.90	78	1.73	0.17
4510	Food Beverage and Tobacco	58	3.23	102	3.13	0.11
4520	Personal Care Drug and Grocery Stores	34	1.76	57	1.95	-0.19
5010	Construction and Materials	36	1.26	67	1.17	0.08
5020	Industrial Goods and Services	198	10.71	350	11.76	-1.05
5510	Basic Resources	28	0.66	64	1.49	-0.83
5520	Chemicals	35	1.35	75	1.40	-0.05
6010	Energy	18	0.95	71	4.23	-3.29
6510	Utilities	68	3.97	94	2.68	1.29
Totals		1112	100.00	2072	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

Country/Market	FTSE Developed TPI Climate Transition ex Coal ex Controversi		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	52	1.80	105	2.04	-0.24
Austria	3	0.02	7	0.05	-0.04
Belgium	8	0.12	14	0.24	-0.11
Canada	36	2.62	48	2.53	0.09
Denmark	11	1.33	18	0.93	0.40
Finland	11	0.32	14	0.26	0.06
France	52	2.90	69	2.70	0.21
Germany	41	2.97	70	2.13	0.84
Hong Kong	22	0.36	72	0.53	-0.16
Ireland	4	0.07	5	0.07	0.00
Israel	6	0.11	30	0.16	-0.05
Italy	18	0.67	34	0.72	-0.04
Japan	218	7.17	502	6.51	0.66
Korea	35	1.23	160	1.40	-0.17
Netherlands	22	1.32	31	1.30	0.02
New Zealand	6	0.14	15	0.08	0.06
Norway	5	0.06	17	0.17	-0.11
Poland	3	0.02	10	0.09	-0.07
Portugal	3	0.13	4	0.04	0.08
Singapore	13	0.28	36	0.34	-0.06
Spain	16	1.41	25	0.68	0.73
Sweden	26	0.76	52	0.84	-0.08
Switzerland	34	2.44	52	2.40	0.04
UK	77	3.62	103	3.94	-0.32
USA	390	68.13	579	69.85	-1.72
Totals	1112	100.00	2072	100.00	

Index Characteristics

Attributes	FTSE Developed TPI Climate Transition ex Coal ex Controversi	FTSE Developed
Number of constituents	1112	2072
Dividend Yield %	1.79	1.80
Constituent (Wgt %)		
Average	0.09	0.05
Largest	7.52	4.93
Median	0.02	0.01
Top 10 Holdings (Wgt %)	30.29	24.13

Partner

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

© 2024 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. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "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 and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) 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