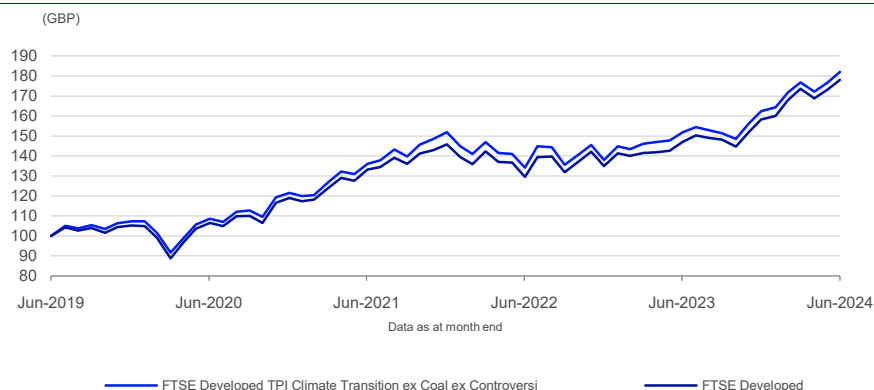


# FTSE Developed TPI Climate Transition ex Coal ex Controversies ex Nuclear ex Tobacco Index

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

	FTSE Developed TPI Climate Transition ex Coal ex Controversi		FTSE Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
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.

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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