

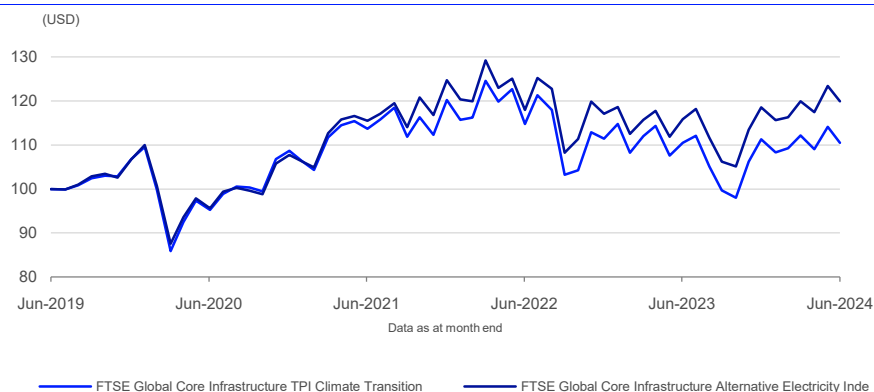
FTSE Global Core Infrastructure TPI Climate Transition Index

Data as at: 28 June 2024

The FTSE Global Core Infrastructure TPI Climate Transition Index measures the performance of a basket of investable securities in FTSE-defined infrastructure sub-sectors and alternative electricity sub-sector.

The constituent weights for this index are adjusted as part of the semi-annual review of the FTSE Global Core Infrastructure Index where constituent weights vary to account for risks and opportunities associated with the transition to a low carbon economy. The 4 climate considerations to determine constituent weights are fossil fuel reserves, operational carbon emission intensity, 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: Controversies.

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 Global Core Infrastructure TPI Climate Transition	-1.5	-0.7	-0.7	0.0	-2.8	10.5	-0.9	2.0	12.3	16.2	16.9
FTSE Global Core Infrastructure Alternative Electricity Inde	0.0	1.2	1.2	3.5	3.8	19.9	1.3	3.7	11.8	15.6	16.1

* 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 Global Core Infrastructure TPI Climate Transition	28.3	1.8	10.6	-7.3	-0.2
FTSE Global Core Infrastructure Alternative Electricity Inde	26.4	1.0	15.7	-6.1	1.2

FEATURES

Coverage

This index comprises all companies that meet the stated eligibility requirements in within the 3 core infrastructure activities (i.e. transportation, energy and telecommunications). For companies to be included in the Index, at least 65% of their revenues must be attributable to businesses/activities within.

Investability

Stocks in the underlying universe are screened for liquidity and are free float adjusted to ensure the index is tradable.

Eligible Securities

The eligible universe is comprised of the current constituents of the FTSE Global All Cap Index Series.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, on an end-of-day basis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Core Infrastructure TPI Climate Transition	0.1	-0.1	0.1	-	-15.4	-24.2	-36.0	-
FTSE Global Core Infrastructure Alternative Electricity Inde	0.4	0.1	0.2	-	-14.3	-21.6	-35.3	-

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1510	Telecommunications	17	42,398	1.65
3510	Real Estate	4	169,392	6.59
5010	Construction and Materials	1	852	0.03
5020	Industrial Goods and Services	62	718,372	27.94
6010	Energy	11	209,302	8.14
6510	Utilities	156	1,431,118	55.65
Totals		251	2,571,436	100.00

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Union Pacific Corp	USA	Industrial Transportation	114,601	4.46
NextEra Energy Inc	USA	Electricity	110,947	4.31
Canadian Pacific Kansas City Limited	Canada	Industrial Transportation	107,114	4.17
National Grid	UK	Gas Water and Multi-utilities	106,036	4.12
CSX Corp	USA	Industrial Transportation	101,323	3.94
American Tower Corp	USA	Real Estate Investment Trusts	100,338	3.90
Canadian National Railway	Canada	Industrial Transportation	98,376	3.83
Norfolk Sthn Corp	USA	Industrial Transportation	70,876	2.76
Exelon Corporation	USA	Electricity	62,882	2.45
PG & E Corp.	USA	Electricity	62,642	2.44
Totals			935,135	36.37

INFORMATION

Index Universe

FTSE Global Core Infrastructure Index

Index Launch

4/14/2022

Base Date

3/17/2017

Base Value

1000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, NZD, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	4	40,592	1.58
Austria	3	6,290	0.24
Belgium	1	4,236	0.16
Brazil	24	39,701	1.54
Canada	15	335,540	13.05
Chile	3	3,317	0.13
China	28	32,943	1.28
Colombia	1	2,432	0.09
Denmark	1	30,668	1.19
France	6	23,405	0.91
Germany	4	3,621	0.14
Greece	3	1,783	0.07
Hong Kong	3	50,925	1.98
India	18	54,086	2.10
Indonesia	5	1,838	0.07
Israel	2	926	0.04
Italy	7	40,214	1.56
Japan	15	106,380	4.14
Korea	2	7,697	0.30
Malaysia	1	872	0.03
Mexico	5	14,479	0.56
Netherlands	1	2,228	0.09
New Zealand	5	29,394	1.14
Norway	1	1,175	0.05
Philippines	2	4,552	0.18
Portugal	3	37,873	1.47
Singapore	2	2,970	0.12
Spain	7	68,807	2.68
Switzerland	1	5,155	0.20
Taiwan	1	2,126	0.08
Thailand	6	4,782	0.19
Turkiye	3	2,557	0.10
UAE	3	3,272	0.13
UK	6	135,779	5.28
USA	59	1,468,822	57.12
Totals	251	2,571,436	100.00

Index Characteristics

Attributes	FTSE Global Core Infrastructure TPI Climate Transition
Number of constituents	251
Net MCap (USDm)	2,571,436
Dividend Yield %	3.51
Constituent Sizes (Net MCap USDm)	
Average	10,245
Largest	114,601
Smallest	110
Median	2,221
Weight of Largest Constituent (%)	4.46
Top 10 Holdings (% Index MCap)	36.37

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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