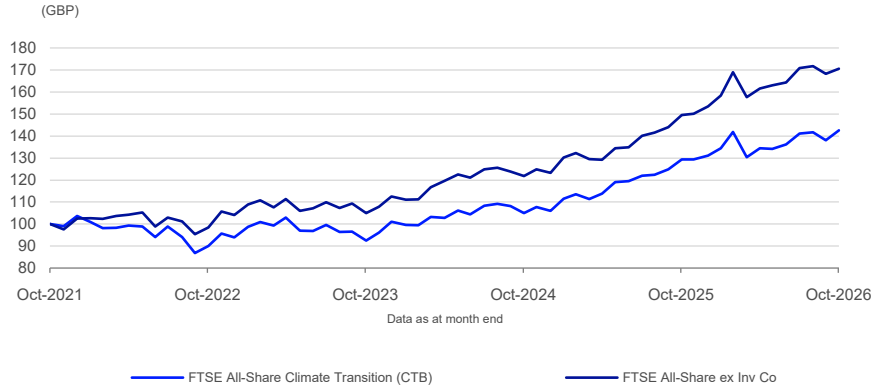
FTSE All-Share Climate Transition (CTB) Index

Data as at: 30 October 2026

The FTSE All-Share Climate Transition (CTB) 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 is designed to exceed the minimum standards of EU Paris-aligned Benchmarks.

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 All-Share Climate Transition (CTB)	1.0	6.1	8.7	10.2	54.2	42.6	15.5	7.3	11.7	12.4	11.5
FTSE All-Share ex Inv Co	-0.1	5.6	11.1	14.1	62.6	70.6	17.6	11.3	11.5	12.1	10.6

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-Share Climate Transition (CTB)	9.1	8.8	-9.5	19.9	-8.5	18.9	-9.3	7.4	4.9	23.8
FTSE All-Share ex Inv Co	16.8	12.9	-9.8	19.0	-11.4	18.7	1.6	8.1	9.5	24.5

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-Share Climate Transition (CTB)	0.8	1.2	0.6	0.5	-10.0	-11.4	-19.1	-34.5
FTSE All-Share ex Inv Co	1.2	1.4	1.1	0.7	-9.2	-12.7	-12.7	-35.5

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 All-Share Climate Transition (CTB)

Constituent	Country/Market	ICB Sector	FTSE All-Share Climate Transition (CTB) (Wgt %)	FTSE All-Share ex Inv Co (Wgt %)	Diff %
AstraZeneca	UK	Pharmaceuticals and Biotechnology	5.75	7.65	-1.91
BP	UK	Oil Gas and Coal	5.52	3.60	1.93
National Grid	UK	Gas Water and Multi-utilities	5.24	2.30	2.94
Unilever	UK	Personal Care Drug and Grocery Stores	4.98	3.70	1.28
GSK	UK	Pharmaceuticals and Biotechnology	4.91	2.70	2.21
London Stock Exchange Group	UK	Finance and Credit Services	4.40	1.61	2.79
Natwest Group	UK	Banks	3.39	1.69	1.70
BAE Systems	UK	Aerospace and Defense	3.08	2.22	0.86
Diageo	UK	Beverages	3.06	1.43	1.63
Standard Chartered	UK	Banks	2.75	1.33	1.43
Totals			**43.08**	**28.23**	

ICB Supersector Breakdown

		FTSE All-Share Climate Transition (CTB)		FTSE All-Share ex Inv Co		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	15	3.55	19	2.89	0.66
1510	Telecommunications	5	3.13	5	1.42	1.71
2010	Health Care	12	12.88	12	12.17	0.71
3010	Banks	11	10.73	13	15.53	-4.81
3020	Financial Services	22	6.41	38	4.33	2.09
3030	Insurance	8	4.68	9	3.21	1.48
3510	Real Estate	32	6.92	37	2.19	4.73
4010	Automobiles and Parts	-	-	1	0.00	0.00
4020	Consumer Products and Services	13	4.23	15	2.62	1.61
4030	Media	7	0.95	9	1.01	-0.06
4040	Retailers	12	1.96	19	1.53	0.43
4050	Travel and Leisure	23	1.47	24	1.90	-0.43
4510	Food Beverage and Tobacco	11	5.85	17	7.15	-1.31
4520	Personal Care Drug and Grocery Stores	8	6.69	11	6.91	-0.22
5010	Construction and Materials	9	0.81	16	0.54	0.26
5020	Industrial Goods and Services	47	10.36	64	12.06	-1.70
5510	Basic Resources	11	2.36	16	6.85	-4.48
5520	Chemicals	5	0.53	7	0.39	0.15
6010	Energy	9	6.33	13	12.47	-6.14
6510	Utilities	8	10.16	9	4.83	5.33
Totals		**268**	**100.00**	**354**	**100.00**	

Index Characteristics

Attributes	FTSE All-Share Climate Transition (CTB)	FTSE All-Share ex Inv Co
Number of constituents	268	354
Dividend Yield %	3.06	3.09
Constituent (Wgt %)		
Average	0.37	0.28
Largest	5.75	8.62
Median	0.05	0.04
Top 10 Holdings (Wgt %)	43.08	46.09

INFORMATION

Index Universe

FTSE All-Share ex Investment Trusts

Launch Date

17 December 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

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