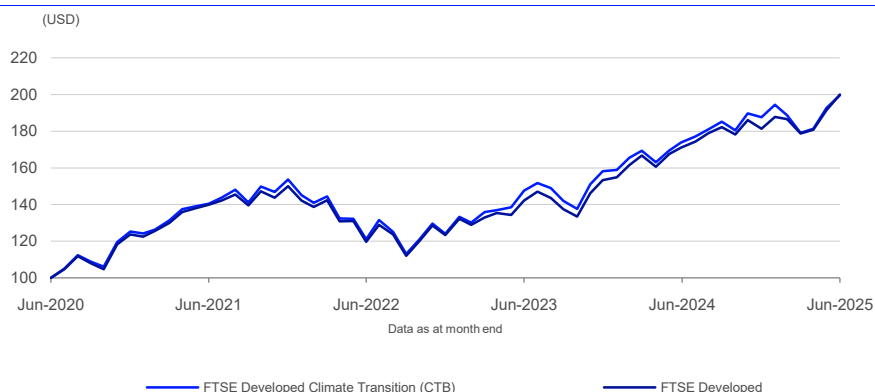


# FTSE Developed Climate Transition (CTB) Index

Data as at: 30 June 2025

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

## 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 Climate Transition (CTB)	11.5	6.4	6.4	14.8	64.8	99.7	18.1	14.8	16.6	14.8	16.2
FTSE Developed	11.9	10.4	10.4	16.9	67.3	100.1	18.7	14.9	15.4	14.1	15.7

\* 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)	2020	2021	2022	2023	2024
FTSE Developed Climate Transition (CTB)	20.2	22.7	-19.3	27.6	18.6
FTSE Developed	16.7	21.4	-17.8	24.2	18.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Climate Transition (CTB)	0.9	1.2	0.9	-	-17.3	-17.9	-27.5	-
FTSE Developed	1.1	1.3	0.9	0.7	-16.1	-16.5	-26.1	-34.0

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 Developed Climate Transition (CTB)

Constituent	Country/Market	ICB Sector	FTSE Developed Climate Transition (CTB) (Wgt %)	FTSE Developed (Wgt %)	Diff %
Amazon.Com	USA	Retailers	5.74	2.74	3.00
Microsoft Corp	USA	Software and Computer Services	4.69	4.80	-0.11
Tesla	USA	Automobiles and Parts	4.60	1.16	3.44
Apple Inc.	USA	Technology Hardware and Equipment	4.21	3.93	0.28
Nvidia	USA	Technology Hardware and Equipment	3.21	4.81	-1.60
Alphabet Class A	USA	Software and Computer Services	2.76	1.33	1.42
Alphabet Class C	USA	Software and Computer Services	2.33	1.09	1.23
Meta Platforms Inc	USA	Software and Computer Services	1.53	2.10	-0.57
Cisco Systems	USA	Telecommunications Equipment	1.26	0.36	0.90
International Bus Machns.	USA	Software and Computer Services	1.23	0.36	0.87
Totals			31.56	22.68	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed Climate Transition (CTB)		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	139	31.30	192	29.70	1.59
1510	Telecommunications	35	4.09	48	2.60	1.50
2010	Health Care	118	9.05	158	9.08	-0.04
3010	Banks	67	4.07	112	6.80	-2.73
3020	Financial Services	65	4.15	96	5.08	-0.93
3030	Insurance	62	2.87	83	3.23	-0.36
3510	Real Estate	94	3.43	137	2.16	1.26
4010	Automobiles and Parts	19	5.90	57	2.23	3.67
4020	Consumer Products and Services	49	2.43	97	2.60	-0.17
4030	Media	17	1.53	31	1.53	0.00
4040	Retailers	30	6.92	57	5.79	1.12
4050	Travel and Leisure	33	1.43	67	1.74	-0.30
4510	Food Beverage and Tobacco	42	2.31	98	2.95	-0.64
4520	Personal Care Drug and Grocery Stores	26	1.16	55	1.90	-0.74
5010	Construction and Materials	34	1.11	61	1.23	-0.12
5020	Industrial Goods and Services	196	12.13	339	12.51	-0.38
5510	Basic Resources	20	0.61	60	1.28	-0.66
5520	Chemicals	20	1.24	61	1.18	0.06
6010	Energy	26	0.73	69	3.58	-2.85
6510	Utilities	61	3.55	90	2.82	0.73
Totals		1153	100.00	1968	100.00	

INFORMATION

Index Universe

FTSE Developed Index

Launch Date

22 October 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

Country/Market Breakdown

	FTSE Developed Climate Transition (CTB)		FTSE Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	45	1.12	103	1.89	-0.77
Austria	2	0.03	6	0.06	-0.03
Belgium	10	0.22	13	0.26	-0.04
Canada	39	2.30	47	2.74	-0.44
Denmark	11	0.74	18	0.55	0.19
Finland	10	0.24	14	0.26	-0.03
France	47	2.54	61	2.67	-0.13
Germany	36	2.81	65	2.51	0.30
Hong Kong	16	0.48	67	0.56	-0.08
Ireland	4	0.08	5	0.08	-0.01
Israel	4	0.05	31	0.24	-0.19
Italy	17	0.70	37	0.84	-0.14
Japan	180	5.06	486	6.31	-1.25
Korea	31	1.03	144	1.28	-0.25
Netherlands	24	0.96	29	1.11	-0.16
New Zealand	6	0.09	12	0.06	0.03
Norway	6	0.11	15	0.16	-0.05
Poland	3	0.03	10	0.11	-0.08
Portugal	2	0.07	5	0.05	0.02
Singapore	11	0.23	35	0.36	-0.13
Spain	17	1.23	23	0.83	0.40
Sweden	34	0.61	53	0.79	-0.18
Switzerland	40	2.61	53	2.35	0.26
UK	72	2.88	97	3.78	-0.90
USA	486	73.79	539	70.15	3.64
Totals	1153	100.00	1968	100.00	

Index Characteristics

Attributes	FTSE Developed Climate Transition (CTB)	FTSE Developed
Number of constituents	1153	1968
Dividend Yield %	1.53	1.73
Constituent (Wgt %)		
Average	0.09	0.05
Largest	5.74	4.81
Median	0.02	0.01
Top 10 Holdings (Wgt %)	31.56	24.67

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