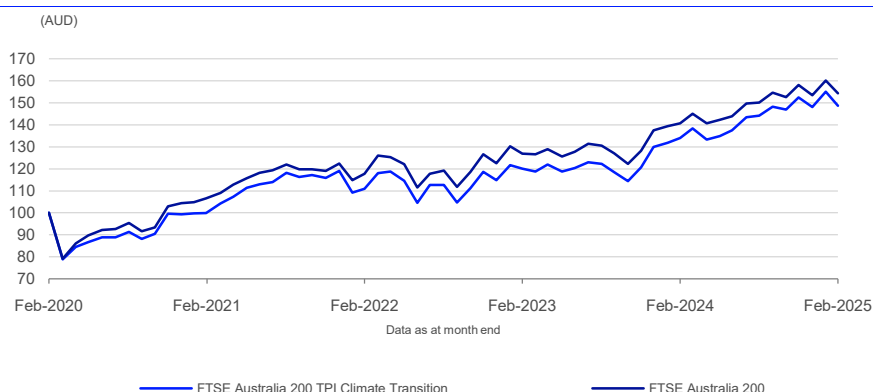


# FTSE Australia 200 TPI Climate Transition Index

Data as at: 28 February 2025

The FTSE Australia 200 TPI Climate Transition Index tracks a global basket of securities with constituent weights adjusted for climate-related risks and opportunities. Weighting considers exposure to green revenues, fossil fuel reserves, carbon emissions, climate governance, and alignment with the Paris Agreement. Data from FTSE Russell and the Transition Pathway Initiative (TPI) is combined and applies exclusions in line with FTSE's set of minimum exclusions.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (AUD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Australia 200 TPI Climate Transition	-2.5	3.2	0.4	10.9	34.0	48.7	10.3	8.3	11.8	12.7	17.4
FTSE Australia 200	-2.4	2.8	0.6	9.7	31.1	54.4	9.5	9.1	11.5	12.7	16.8

\* 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 % (AUD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Australia 200 TPI Climate Transition	4.0	10.2	8.1	-2.2	24.9	-1.4	19.8	-3.6	13.1	14.0
FTSE Australia 200	2.1	11.8	11.8	-2.5	23.4	1.0	17.3	0.1	12.2	11.6

## Return/Risk Ratio and Drawdown - Total Return

Index (AUD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Australia 200 TPI Climate Transition	1.0	0.8	0.5	0.5	-6.0	-15.8	-29.3	-35.7
FTSE Australia 200	0.9	0.7	0.5	0.5	-5.8	-14.7	-29.3	-36.3

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 the creation of index tracking funds, derivatives and as a performance benchmark.

### 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.

### Capping

The constituents of FTSE Australia 200 TPI Climate Transition Index are capped at 10% at each review.

### 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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (AUDm)	Wgt %
Commonwealth Bank of Australia	Australia	Banks	253,087	10.94
BHP Group	Australia	Industrial Metals and Mining	228,299	9.86
National Australia Bank	Australia	Banks	172,843	7.47
CSL	Australia	Pharmaceuticals and Biotechnology	167,929	7.26
Westpac Banking Corp	Australia	Banks	91,453	3.95
Goodman Group	Australia	Real Estate Investment Trusts	82,640	3.57
Aristocrat Leisure	Australia	Travel and Leisure	80,895	3.50
ANZ Group Holdings	Australia	Banks	74,011	3.20
Macquarie Group	Australia	Investment Banking and Brokerage Services	65,805	2.84
Telstra Group	Australia	Telecommunications Service Providers	61,852	2.67
Totals			1,278,814	55.25

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (AUDm)	Wgt %
1010	Technology	7	110,831	4.79
1510	Telecommunications	3	64,716	2.80
2010	Health Care	6	222,015	9.59
3010	Banks	7	600,658	25.95
3020	Financial Services	11	106,509	4.60
3030	Insurance	8	137,713	5.95
3510	Real Estate	26	201,967	8.73
4010	Automobiles and Parts	2	5,413	0.23
4020	Consumer Products and Services	1	7,187	0.31
4030	Media	1	319	0.01
4040	Retailers	4	82,349	3.56
4050	Travel and Leisure	10	92,937	4.02
4510	Food Beverage and Tobacco	6	25,475	1.10
4520	Personal Care Drug and Grocery Stores	5	91,830	3.97
5010	Construction and Materials	7	48,708	2.10
5020	Industrial Goods and Services	13	153,002	6.61
5510	Basic Resources	26	343,191	14.83
5520	Chemicals	1	6,220	0.27
6010	Energy	3	11,751	0.51
6510	Utilities	2	1,650	0.07
Totals		149	2,314,440	100.00

Index Characteristics

Attributes	FTSE Australia 200 TPI Climate Transition
Number of constituents	149
Dividend Yield %	3.56
Constituent (Wgt %)	
Average	0.67
Largest	10.94
Median	0.12
Top 10 Holdings (Wgt %)	55.26

Partner

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

INFORMATION

Index Universe

FTSE Australia 200 Index

Index Launch

30 November 2023

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 SFTP and email

Currency

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

Review Dates

Annually in September

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