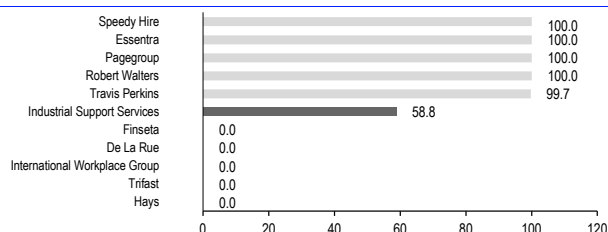


# FTSE Developed ex US TPI Climate Transition Index

Data as at: 28 February 2025

The FTSE Developed ex US 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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed ex US TPI Climate Transition	4.1	-1.8	6.0	6.9	20.3	56.4	6.3	9.4	12.2	15.8	17.6
FTSE Developed Ex US	3.6	-0.7	6.5	8.6	19.3	54.9	6.1	9.1	11.8	15.9	17.6
FTSE Developed	0.3	4.3	2.9	15.5	34.6	93.7	10.4	14.1	10.8	15.7	17.4

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed ex US TPI Climate Transition	-1.1	3.3	25.5	-13.5	24.7	11.5	12.2	-15.3	20.8	4.0
FTSE Developed Ex US	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7	3.8
FTSE Developed	-0.3	8.2	23.9	-8.6	28.0	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 ex US TPI Climate Transition	0.6	0.5	0.5	0.4	-11.2	-24.3	-29.3	-33.5
FTSE Developed Ex US	0.7	0.5	0.5	0.4	-10.4	-24.1	-28.9	-34.7
FTSE Developed	1.4	0.7	0.8	0.7	-8.2	-23.0	-28.4	-34.0

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

Drawdown - based on daily data

## FEATURES

### Coverage

Derived from the FTSE Developed ex US index, which represents large and mid cap companies in Developed markets excluding the USA.

### 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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Toyota Motor	Japan	Automobiles and Parts	1,068,987	5.17
Shell	UK	Oil Gas and Coal	508,754	2.46
Siemens AG	Germany	General Industrials	404,692	1.96
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	358,197	1.73
Nestle	Switzerland	Food Producers	323,846	1.57
AstraZeneca	UK	Pharmaceuticals and Biotechnology	296,116	1.43
BHP Group	Australia	Industrial Metals and Mining	292,109	1.41
SAP	Germany	Software and Computer Services	289,525	1.40
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	287,355	1.39
LVMH	France	Personal Goods	276,360	1.34
Totals			4,105,941	19.86

ICB Supersector Breakdown

		FTSE Developed ex US TPI Climate Transition		FTSE Developed Ex US		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	72	8.30	109	8.56	-0.26
1510	Telecommunications	29	3.47	40	3.68	-0.21
2010	Health Care	68	9.44	103	10.75	-1.31
3010	Banks	76	13.14	95	13.61	-0.47
3020	Financial Services	37	2.88	62	4.28	-1.40
3030	Insurance	48	5.96	59	5.80	0.15
3510	Real Estate	70	2.33	104	2.29	0.04
4010	Automobiles and Parts	32	9.03	52	3.31	5.72
4020	Consumer Products and Services	55	4.99	80	5.56	-0.57
4030	Media	11	0.46	25	1.13	-0.68
4040	Retailers	24	1.14	39	1.69	-0.55
4050	Travel and Leisure	24	0.77	52	1.40	-0.63
4510	Food Beverage and Tobacco	43	3.18	75	4.17	-0.99
4520	Personal Care Drug and Grocery Stores	29	2.34	44	2.47	-0.13
5010	Construction and Materials	48	3.49	56	2.73	0.76
5020	Industrial Goods and Services	188	13.88	256	14.99	-1.10
5510	Basic Resources	38	3.12	54	3.30	-0.18
5520	Chemicals	34	2.12	58	2.21	-0.09
6010	Energy	22	4.77	47	4.91	-0.14
6510	Utilities	51	5.17	60	3.14	2.04
Totals		999	100.00	1470	100.00	

INFORMATION

Index Universe

FTSE Developed ex US Index

Index Launch

15 July 2021

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 ex US TPI Climate Transition		FTSE Developed Ex US		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	64	5.93	104	6.30	-0.37
Austria	5	0.12	7	0.20	-0.08
Belgium	10	0.52	13	0.84	-0.32
Canada	38	6.28	48	9.12	-2.83
Denmark	16	2.54	18	2.21	0.33
Finland	13	1.01	14	0.84	0.16
France	60	10.33	67	9.05	1.28
Germany	54	9.73	67	8.05	1.68
Hong Kong	33	1.65	70	1.87	-0.21
Ireland	5	0.33	5	0.26	0.06
Israel	13	0.57	29	0.67	-0.10
Italy	28	2.89	36	2.66	0.23
Japan	321	22.59	494	21.23	1.36
Korea	63	2.91	159	3.60	-0.70
Netherlands	25	3.19	31	3.61	-0.42
New Zealand	10	0.27	13	0.24	0.03
Norway	10	0.30	16	0.51	-0.21
Poland	7	0.08	10	0.31	-0.24
Portugal	4	0.24	4	0.12	0.12
Singapore	20	0.92	35	1.25	-0.34
Spain	20	3.70	24	2.55	1.15
Sweden	42	2.64	53	2.85	-0.22
Switzerland	45	7.55	53	8.22	-0.67
UK	93	13.73	100	13.42	0.32
<b>Totals</b>	<b>999</b>	<b>100.00</b>	<b>1470</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Developed ex US TPI Climate Transition	FTSE Developed Ex US
Number of constituents	999	1470
Dividend Yield %	3.04	2.86
Constituent (Wgt %)		
Average	0.10	0.07
Largest	5.17	1.43
Median	0.03	0.02
Top 10 Holdings (Wgt %)	19.86	11.35

## Partner

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

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