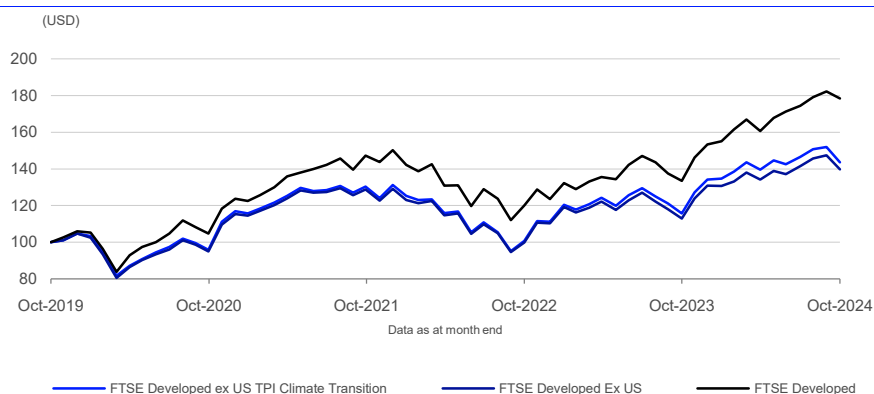


FTSE Developed ex US TPI Climate Transition Index

Data as at: 31 October 2024

The FTSE Developed ex US TPI Climate Transition Index is designed to reflect the performance of a global and diversified indices, where constituent weights vary to account for risks and opportunities associated with the transition to a low carbon economy. Constituent weights are based on five key climate considerations: company exposure to green revenues, fossil fuel reserves and carbon emissions; 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/1.5DC warming scenarios). The index combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI).

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	-2.1	2.8	6.9	24.0	10.1	43.6	3.3	7.5	12.2	16.1	18.0
FTSE Developed Ex US	-1.3	4.1	6.8	23.7	8.5	39.7	2.8	6.9	11.9	16.2	18.1
FTSE Developed	2.3	11.0	16.3	33.6	21.1	78.4	6.6	12.3	10.5	16.4	17.8

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed ex US TPI Climate Transition	-2.8	-1.1	3.3	25.5	-13.5	24.7	11.5	12.2	-15.3	20.8
FTSE Developed Ex US	-4.0	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2

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.

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	1.9	0.2	0.4	0.4	-9.2	-29.1	-33.5	-33.5
FTSE Developed Ex US	1.9	0.2	0.4	0.4	-8.5	-28.3	-34.7	-34.7
FTSE Developed	3.1	0.4	0.7	0.7	-8.2	-26.1	-34.0	-34.0

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Toyota Motor	Japan	Automobiles and Parts	1,054,991	5.22
Shell	UK	Oil Gas and Coal	508,130	2.51
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	442,691	2.19
Siemens AG	Germany	General Industrials	340,715	1.68
BHP Group	Australia	Industrial Metals and Mining	336,054	1.66
Nestle	Switzerland	Food Producers	316,422	1.56
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	287,983	1.42
AstraZeneca	UK	Pharmaceuticals and Biotechnology	278,954	1.38
LVMH	France	Personal Goods	253,161	1.25
SAP	Germany	Software and Computer Services	244,703	1.21
Totals			4,063,803	20.09

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed ex US TPI Climate Transition		FTSE Developed Ex US		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	72	8.16	109	8.24	-0.08
1510	Telecommunications	29	3.62	40	3.84	-0.22
2010	Health Care	68	10.18	103	11.42	-1.24
3010	Banks	76	11.82	95	12.40	-0.59
3020	Financial Services	35	2.61	59	4.00	-1.39
3030	Insurance	49	5.72	60	5.63	0.09
3510	Real Estate	70	2.52	104	2.43	0.10
4010	Automobiles and Parts	32	9.06	52	3.43	5.63
4020	Consumer Products and Services	55	4.70	82	4.96	-0.26
4030	Media	9	0.48	23	1.18	-0.70
4040	Retailers	25	1.22	40	1.79	-0.56
4050	Travel and Leisure	24	0.78	52	1.42	-0.64
4510	Food Beverage and Tobacco	43	3.27	75	4.33	-1.06
4520	Personal Care Drug and Grocery Stores	29	2.44	43	2.57	-0.13
5010	Construction and Materials	48	3.61	56	2.70	0.90
5020	Industrial Goods and Services	189	13.76	256	15.13	-1.37
5510	Basic Resources	39	3.56	54	3.67	-0.11
5520	Chemicals	34	2.23	59	2.39	-0.16
6010	Energy	22	4.81	47	5.16	-0.35
6510	Utilities	51	5.47	60	3.32	2.15
Totals		999	100.00	1469	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	6.45	104	6.83	-0.39
Austria	5	0.11	7	0.19	-0.07
Belgium	10	0.52	13	0.86	-0.34
Canada	38	6.33	48	9.05	-2.72
Denmark	16	3.11	19	2.64	0.48
Finland	13	1.00	14	0.85	0.14
France	60	10.04	67	8.88	1.16
Germany	54	8.90	67	7.39	1.51
Hong Kong	33	1.73	70	1.94	-0.21
Ireland	5	0.34	5	0.24	0.10
Israel	13	0.50	29	0.59	-0.09
Italy	28	2.74	36	2.54	0.19
Japan	321	23.01	496	21.78	1.23
Korea	63	3.23	157	4.04	-0.81
Netherlands	24	3.17	29	3.55	-0.38
New Zealand	10	0.29	13	0.26	0.03
Norway	10	0.31	16	0.51	-0.21
Poland	7	0.07	10	0.26	-0.20
Portugal	4	0.28	4	0.14	0.15
Singapore	20	0.85	35	1.20	-0.35
Spain	20	3.45	24	2.37	1.07
Sweden	42	2.55	53	2.74	-0.19
Switzerland	45	7.46	53	8.06	-0.59
UK	94	13.54	100	13.06	0.48
Totals	999	100.00	1469	100.00	

Index Characteristics

Attributes	FTSE Developed ex US TPI Climate Transition	FTSE Developed Ex US
Number of constituents	999	1469
Dividend Yield %	3.16	3.00
Constituent (Wgt %)		
Average	0.10	0.07
Largest	5.22	1.67
Median	0.03	0.02
Top 10 Holdings (Wgt %)	20.08	11.56

Partner

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

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