

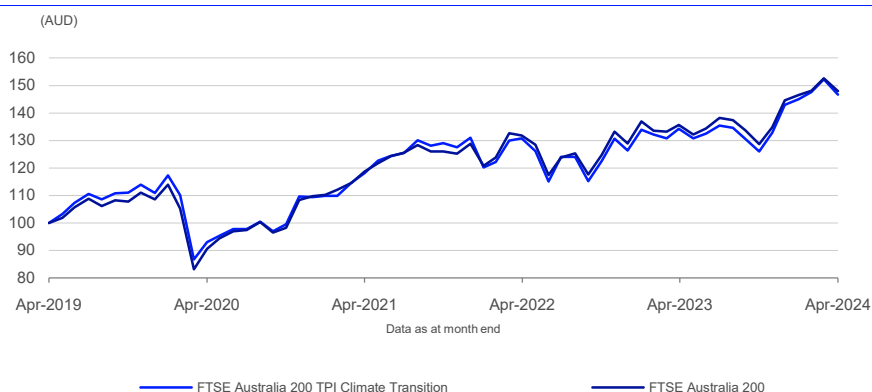
# FTSE Australia 200 TPI Climate Transition Index

Data as at: 30 April 2024

The FTSE Australia 200 TPI Climate Transition Index is designed to reflect the performance of large and mid cap companies in Australia, 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 (AUD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Australia 200 TPI Climate Transition	1.1	16.4	2.6	9.3	24.2	46.7	7.5	8.0	10.7	12.7	17.6
FTSE Australia 200	0.9	15.0	2.3	9.0	24.6	47.9	7.6	8.1	10.9	12.5	17.2

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Australia 200 TPI Climate Transition	7.9	4.0	10.2	8.1	-2.2	24.9	-1.4	19.8	-3.6	13.1
FTSE Australia 200	5.9	2.1	11.8	11.8	-2.5	23.4	1.0	17.3	0.1	12.2

## 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.

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	0.9	0.6	0.5	0.5	-7.9	-16.5	-35.7	-35.7
FTSE Australia 200	0.8	0.6	0.5	0.5	-7.6	-14.7	-36.3	-36.3

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 (AUDm)	Wgt %
Commonwealth Bank of Australia	Australia	Banks	208,262	10.69
BHP Group	Australia	Industrial Metals and Mining	178,133	9.14
CSL	Australia	Pharmaceuticals and Biotechnology	143,958	7.39
National Australia Bank	Australia	Banks	142,029	7.29
Macquarie Group	Australia	Investment Banking and Brokerage Services	87,783	4.51
Goodman Group	Australia	Real Estate Investment Trusts	71,772	3.68
Fortescue	Australia	Industrial Metals and Mining	68,440	3.51
Westpac Banking Corp	Australia	Banks	66,608	3.42
Wesfarmers	Australia	Retailers	63,320	3.25
ANZ Group Holdings	Australia	Banks	62,945	3.23
Totals			1,093,251	56.12

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (AUDm)	Wgt %
1010	Technology	8	72,425	3.72
1510	Telecommunications	3	49,064	2.52
2010	Health Care	8	193,437	9.93
3010	Banks	7	486,939	25.00
3020	Financial Services	11	114,399	5.87
3030	Insurance	8	96,297	4.94
3510	Real Estate	23	166,529	8.55
4010	Automobiles and Parts	1	3,216	0.17
4020	Consumer Products and Services	2	1,317	0.07
4030	Media	1	337	0.02
4040	Retailers	4	79,993	4.11
4050	Travel and Leisure	10	27,176	1.40
4510	Food Beverage and Tobacco	6	20,106	1.03
4520	Personal Care Drug and Grocery Stores	4	72,590	3.73
5010	Construction and Materials	9	33,337	1.71
5020	Industrial Goods and Services	12	114,103	5.86
5510	Basic Resources	23	313,687	16.10
5520	Chemicals	2	6,627	0.34
6010	Energy	4	45,315	2.33
6510	Utilities	3	51,092	2.62
Totals		149	1,947,985	100.00

Index Characteristics

Attributes	FTSE Australia 200 TPI Climate Transition
Number of constituents	149
Dividend Yield %	3.88
Constituent (Wgt %)	
Average	0.67
Largest	10.69
Median	0.13
Top 10 Holdings (Wgt %)	56.11

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

Partner

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

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