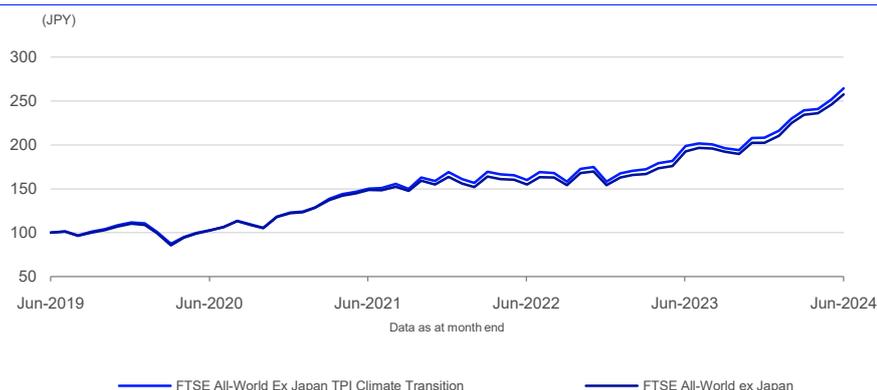


FTSE All World ex Japan TPI Climate Transition Index

Data as at: 28 June 2024

The FTSE All-World ex Japan TPI Climate Transition Index is designed to reflect the performance of a diversified indices in the Developed and Emerging markets, 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/Below 2DC warming scenarios). The index combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI) and applies the following exclusion: Controversial Weapons.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (JPY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World Ex Japan TPI Climate Transition	10.4	26.9	26.9	33.1	76.3	164.5	20.8	21.5	11.5	16.9	17.0
FTSE All-World ex Japan	9.9	27.4	27.4	33.8	73.2	157.8	20.1	20.9	11.4	17.1	16.9

* 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 % (JPY)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World Ex Japan TPI Climate Transition	21.4	-2.0	6.0	19.0	-10.3	28.2	10.1	37.7	-6.4	31.7
FTSE All-World ex Japan	20.4	-2.4	5.9	20.3	-11.1	26.7	10.9	34.1	-5.8	31.2

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.

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 (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World Ex Japan TPI Climate Transition	2.9	1.2	1.3	0.9	-6.5	-13.9	-34.4	-34.4
FTSE All-World ex Japan	3.0	1.2	1.2	0.9	-6.6	-13.8	-34.5	-34.5

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	659,382,986	5.96
Microsoft Corp	Software and Computer Services	658,120,501	5.95
Amazon.Com	Retailers	383,272,216	3.47
Nvidia	Technology Hardware and Equipment	362,403,878	3.28
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	232,820,942	2.11
Alphabet Class A	Software and Computer Services	231,246,130	2.09
Alphabet Class C	Software and Computer Services	199,293,084	1.80
Tesla	Automobiles and Parts	135,786,642	1.23
Meta Platforms Inc	Software and Computer Services	130,876,801	1.18
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	123,576,944	1.12
Totals		3,116,780,123	28.19

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World Ex Japan TPI Climate Transition		FTSE All-World ex Japan		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	122	30.98	361	29.89	1.09
1510	Telecommunications	46	2.76	123	2.69	0.07
2010	Health Care	110	10.69	319	10.79	-0.11
3010	Banks	119	7.26	252	6.84	0.42
3020	Financial Services	65	3.12	201	4.52	-1.39
3030	Insurance	71	3.27	121	2.94	0.33
3510	Real Estate	81	2.02	203	2.13	-0.11
4010	Automobiles and Parts	35	2.99	106	1.82	1.17
4020	Consumer Products and Services	52	1.94	150	2.30	-0.37
4030	Media	19	1.21	62	1.29	-0.08
4040	Retailers	35	7.01	93	5.66	1.35
4050	Travel and Leisure	40	1.60	104	1.73	-0.12
4510	Food Beverage and Tobacco	63	2.80	188	3.17	-0.37
4520	Personal Care Drug and Grocery Stores	40	1.85	89	1.92	-0.07
5010	Construction and Materials	41	1.28	135	1.22	0.06
5020	Industrial Goods and Services	199	10.59	534	10.42	0.17
5510	Basic Resources	51	1.63	192	1.81	-0.17
5520	Chemicals	34	1.19	156	1.30	-0.11
6010	Energy	33	1.30	179	4.69	-3.39
6510	Utilities	87	4.52	221	2.88	1.64
Totals		1343	100.00	3789	100.00	

INFORMATION

Index Universe

FTSE All World ex Japan 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

Index Characteristics

Attributes	FTSE All-World Ex Japan TPI Climate Transition	FTSE All-World ex Japan
Number of constituents	1343	3789
Dividend Yield %	1.90	1.89
Constituent (Wgt %)		
Average	0.07	0.03
Largest	5.96	4.72
Median	0.02	0.00
Top 10 Holdings (Wgt %)	28.19	23.31

Partner

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

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659