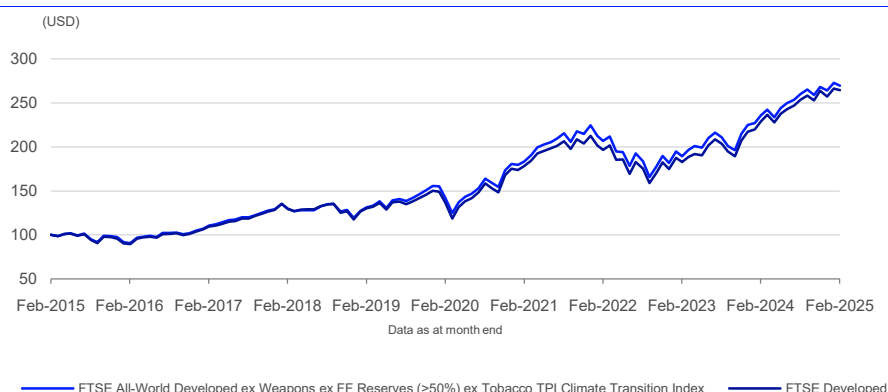


FTSE All-World Developed ex Weapons ex FF Reserves (>50%) ex Tobacco TPI Climate Transition Index

Data as at: 28 February 2025

The FTSE All-World Developed ex FF Reserves (>50%) ex Tobacco ex Controversies 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 as well as the following: weapons, >50% ownership of FF reserves, and tobacco.

10-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 All-World Developed ex Weapons ex FF Reserves (>50%) ex Tobacco TPI Climate Transition Index	0.6	3.6	2.1	14.3	30.4	89.7	9.3	13.7	10.4	15.3	17.0
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 All-World Developed ex Weapons ex FF Reserves (>50%) ex Tobacco TPI Climate Transition Index	1.1	7.5	23.2	-7.7	30.5	16.2	24.2	-19.1	23.8	17.4
FTSE Developed	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, and available in end-of-day pricing.

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 All-World Developed ex Weapons ex FF Reserves (>50%) ex Tobacco TPI Climate Transition Index	1.4	0.6	0.8	0.7	-8.2	-23.5	-27.7	-33.2
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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	5,036,257	7.64
Microsoft Corp	USA	Software and Computer Services	4,886,742	7.41
Amazon.Com	USA	Retailers	3,780,230	5.74
Alphabet Class A	USA	Software and Computer Services	1,796,560	2.73
Alphabet Class C	USA	Software and Computer Services	1,500,088	2.28
Nvidia	USA	Technology Hardware and Equipment	1,255,517	1.90
Visa	USA	Industrial Support Services	1,059,124	1.61
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1,004,090	1.52
Toyota Motor	Japan	Automobiles and Parts	958,404	1.45
Merck & Co	USA	Pharmaceuticals and Biotechnology	574,114	0.87
Totals			21,851,126	33.15

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	98	19,955,945	30.28
15	Telecommunications	33	1,884,614	2.86
20	Health Care	88	7,023,686	10.66
30	Financials	168	9,080,020	13.78
35	Real Estate	72	1,464,454	2.22
40	Consumer Discretionary	144	10,481,518	15.90
45	Consumer Staples	71	2,848,041	4.32
50	Industrials	200	7,873,943	11.95
55	Basic Materials	64	1,543,322	2.34
60	Energy	14	363,989	0.55
65	Utilities	68	3,393,124	5.15
Totals		1020	65,912,656	100.00

INFORMATION

Index Universe

FTSE All-World Developed Index

Index Launch

7/19/2021

Base Date

9/16/2021

Base Value

1000

Investability Screen

Actual free float applied and liquidity
screened

Index Calculation

Available end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Anually in September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	42	985,475	1.50
Austria	3	38,689	0.06
Belgium	7	104,869	0.16
Canada	36	1,696,826	2.57
Denmark	10	568,102	0.86
Finland	12	247,960	0.38
France	43	1,789,941	2.72
Germany	40	1,964,489	2.98
Hong Kong	19	321,687	0.49
Ireland	4	69,547	0.11
Israel	9	114,982	0.17
Italy	15	638,229	0.97
Japan	187	4,304,117	6.53
Korea	27	358,019	0.54
Netherlands	19	676,930	1.03
New Zealand	7	105,260	0.16
Norway	4	45,969	0.07
Poland	1	5,355	0.01
Portugal	2	49,798	0.08
Singapore	10	189,827	0.29
Spain	15	899,930	1.37
Sweden	29	491,251	0.75
Switzerland	35	1,626,554	2.47
UK	70	2,062,661	3.13
USA	374	46,556,188	70.63
Totals	1020	65,912,656	100.00

Index Characteristics

Attributes	FTSE All-World Developed ex Weapons ex FF Reserves (>50%) ex Tobacco TPI Climate Transition Index	FTSE Developed
Number of constituents	1020	2016
Net MCap (USDm)	65,912,656	72,499,834
Dividend Yield %	1.78	1.75
Constituent Sizes (Net MCap USDm)		
Average	64,620	35,962
Largest	5,036,257	3,456,660
Smallest	1,785	117
Median	16,150	8,316
Weight of Largest Constituent (%)	7.64	4.77
Top 10 Holdings (% Index MCap)	33.15	23.55

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