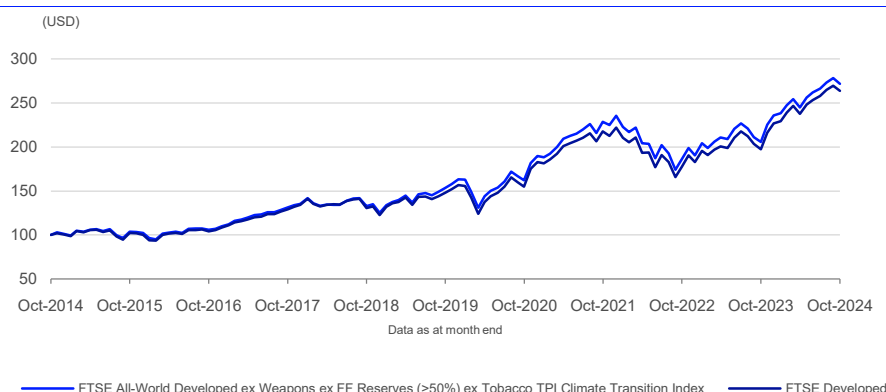


FTSE All-World Developed ex Weapons ex FF Reserves (>50%) ex Tobacco TPI Climate Transition Index

Data as at: 31 October 2024

The FTSE All-World Developed ex Weapons ex FF Reserves (>50%) ex Tobacco 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/Below 2DC warming scenarios). The index combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI) and applies the following exclusions: Controversial Weapons, Nuclear Weapons, Fossil Fuels, 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	2.1	10.9	15.1	32.1	18.9	77.0	5.9	12.1	10.2	16.1	17.5
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 All-World Developed ex Weapons ex FF Reserves (>50%) ex Tobacco TPI Climate Transition Index	7.0	1.1	7.5	23.2	-7.7	30.5	16.2	24.2	-19.1	23.8
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2

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	3.0	0.4	0.7	0.7	-8.2	-26.8	-33.2	-33.2
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 %
Apple Inc.	USA	Technology Hardware and Equipment	6,268,406	9.97
Amazon.Com	USA	Retailers	3,232,544	5.14
Alphabet Class A	USA	Software and Computer Services	2,343,046	3.73
Alphabet Class C	USA	Software and Computer Services	1,981,495	3.15
Nvidia	USA	Technology Hardware and Equipment	1,784,986	2.84
Toyota Motor	Japan	Automobiles and Parts	998,871	1.59
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	958,338	1.52
Visa	USA	Industrial Support Services	833,899	1.33
Meta Platforms Inc	USA	Software and Computer Services	647,032	1.03
Merck & Co	USA	Pharmaceuticals and Biotechnology	627,625	1.00
Totals			19,676,243	31.30

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	101	18,727,460	29.79
15	Telecommunications	34	1,840,794	2.93
20	Health Care	91	7,070,181	11.25
30	Financials	171	8,280,439	13.17
35	Real Estate	70	1,408,047	2.24
40	Consumer Discretionary	146	9,532,743	15.16
45	Consumer Staples	76	2,831,271	4.50
50	Industrials	203	7,575,433	12.05
55	Basic Materials	65	1,602,991	2.55
60	Energy	13	346,707	0.55
65	Utilities	69	3,650,341	5.81
Totals		1039	62,866,407	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	45	1,047,923	1.67
Austria	4	22,229	0.04
Belgium	8	106,303	0.17
Canada	36	1,522,719	2.42
Denmark	12	688,645	1.10
Finland	12	204,231	0.32
France	46	1,727,445	2.75
Germany	39	1,776,458	2.83
Hong Kong	18	330,950	0.53
Ireland	4	70,322	0.11
Israel	9	98,612	0.16
Italy	15	629,464	1.00
Japan	194	4,266,916	6.79
Korea	27	419,186	0.67
Netherlands	20	667,437	1.06
New Zealand	7	111,456	0.18
Norway	4	47,263	0.08
Poland	1	4,277	0.01
Portugal	3	71,560	0.11
Singapore	9	164,990	0.26
Spain	16	863,068	1.37
Sweden	29	482,753	0.77
Switzerland	35	1,575,992	2.51
UK	72	2,026,026	3.22
USA	374	43,940,183	69.89
Totals	1039	62,866,407	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	1039	2017
Net MCap (USDm)	62,866,407	69,712,785
Dividend Yield %	1.80	1.79
Constituent Sizes (Net MCap USDm)		
Average	60,507	34,563
Largest	6,268,406	3,279,461
Smallest	2,427	127
Median	15,462	8,380
Weight of Largest Constituent (%)	9.97	4.70
Top 10 Holdings (% Index MCap)	31.30	23.46

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