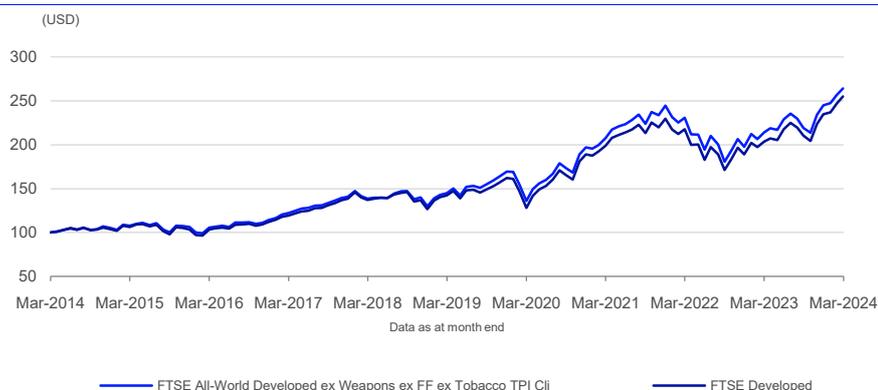


FTSE All-World Developed ex Weapons ex FF ex Tobacco TPI Climate Transition Index

Data as at: 29 March 2024

The FTSE All-World Developed ex Weapons ex FF 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 ex Tobacco TPI Cli	7.8	20.5	7.8	23.3	27.3	82.3	8.4	12.8	9.6	15.4	17.8
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1

* 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 ex Tobacco TPI Cli	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 ex Tobacco TPI Cli	2.6	0.5	0.7	0.7	-10.6	-26.8	-33.2	-33.2
FTSE Developed	2.7	0.6	0.7	0.7	-10.4	-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	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	4,009,661	6.84
Apple Inc.	USA	Technology Hardware and Equipment	3,646,179	6.22
Amazon.Com	USA	Retailers	2,034,220	3.47
Alphabet Class A	USA	Software and Computer Services	1,251,681	2.13
Nvidia	USA	Technology Hardware and Equipment	1,159,092	1.98
Alphabet Class C	USA	Software and Computer Services	1,080,698	1.84
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	883,062	1.51
Toyota Motor	Japan	Automobiles and Parts	836,842	1.43
Visa	USA	Industrial Support Services	811,250	1.38
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	595,209	1.02
Totals			16,307,895	27.81

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	96	16,313,757	27.82
15	Telecommunications	35	1,893,017	3.23
20	Health Care	91	7,283,563	12.42
30	Financials	182	7,549,711	12.87
35	Real Estate	68	1,355,187	2.31
40	Consumer Discretionary	162	10,251,533	17.48
45	Consumer Staples	94	3,125,481	5.33
50	Industrials	221	6,948,647	11.85
55	Basic Materials	72	1,437,724	2.45
60	Energy	12	316,609	0.54
65	Utilities	65	2,163,304	3.69
Totals		1098	58,638,533	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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	54	1,120,996	1.91
Austria	2	6,977	0.01
Belgium	8	81,369	0.14
Canada	35	1,614,813	2.75
Denmark	12	802,365	1.37
Finland	12	194,011	0.33
France	52	1,828,229	3.12
Germany	38	1,805,754	3.08
Hong Kong	21	227,455	0.39
Ireland	4	44,534	0.08
Israel	6	79,464	0.14
Italy	17	423,824	0.72
Japan	224	4,454,796	7.60
Korea	29	556,198	0.95
Netherlands	22	760,869	1.30
New Zealand	6	101,801	0.17
Norway	7	51,489	0.09
Poland	3	13,192	0.02
Portugal	2	71,391	0.12
Singapore	12	159,039	0.27
Spain	15	440,370	0.75
Sweden	25	397,527	0.68
Switzerland	33	1,468,618	2.50
UK	78	2,032,162	3.47
USA	381	39,901,290	68.05
Totals	1098	58,638,533	100.00

Index Characteristics

Attributes	FTSE All-World Developed ex Weapons ex FF ex Tobacco TPI Cli	FTSE Developed
Number of constituents	1098	2079
Net MCap (USDm)	58,638,533	66,099,000
Dividend Yield %	1.84	1.81
Constituent Sizes (Net MCap USDm)		
Average	53,405	31,794
Largest	4,009,661	3,127,258
Smallest	1,451	136
Median	14,547	8,189
Weight of Largest Constituent (%)	6.84	4.73
Top 10 Holdings (% Index MCap)	27.81	21.07

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