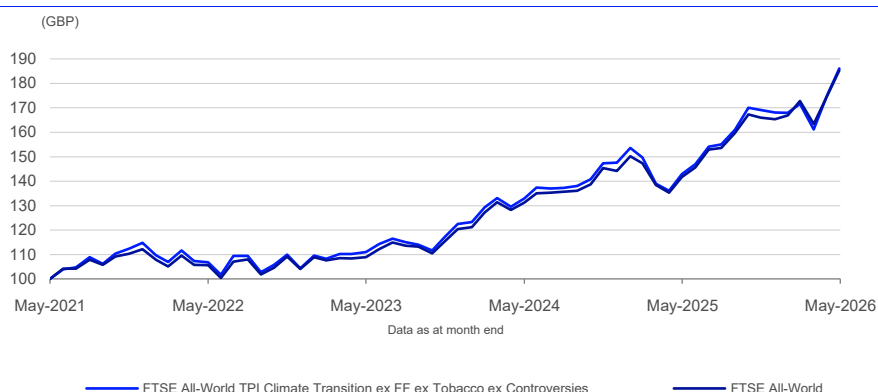


FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies Index

Data as at: 29 May 2026

The FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies 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: fossil fuel involvement, tobacco and controversial conduct.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies	8.4	10.0	10.8	30.3	67.7	86.1	18.8	13.2	9.6	11.3	12.2
FTSE All-World	7.2	11.6	12.1	30.8	70.2	85.3	19.4	13.1	8.8	10.7	11.3

* 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 % (GBP)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies	28.5	12.8	-2.3	24.8	13.0	23.2	-9.0	17.3	20.5	13.8
FTSE All-World	29.6	13.8	-3.4	22.3	13.0	20.0	-7.3	15.7	19.8	14.6

FEATURES

Coverage

Derived from the FTSE All-World Index, which represents large and mid cap companies in Developed and Emerging markets.

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 (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies	3.0	1.6	1.1	1.2	-8.5	-18.4	-18.4	-25.4
FTSE All-World	3.4	1.8	1.2	1.2	-7.4	-16.9	-16.9	-25.3

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 (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	5,506,548	7.13
Microsoft Corp	USA	Software and Computer Services	4,592,184	5.95
Amazon.Com	USA	Retailers	3,808,091	4.93
Alphabet Class A	USA	Software and Computer Services	3,073,980	3.98
Nvidia	USA	Technology Hardware and Equipment	3,070,962	3.98
Alphabet Class C	USA	Software and Computer Services	2,477,236	3.21
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	2,010,235	2.60
Broadcom	USA	Technology Hardware and Equipment	1,278,608	1.66
Advanced Micro Dev	USA	Technology Hardware and Equipment	972,764	1.26
Tesla	USA	Automobiles and Parts	769,448	1.00
Totals			27,560,057	35.69

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	150	41.10	460	35.28	5.82
1510	Telecommunications	49	2.99	127	3.54	-0.55
2010	Health Care	110	7.60	322	7.41	0.19
3010	Banks	141	7.87	290	7.69	0.19
3020	Financial Services	48	2.58	224	4.06	-1.48
3030	Insurance	74	2.83	131	2.61	0.22
3510	Real Estate	88	2.05	227	1.77	0.28
4010	Automobiles and Parts	37	2.25	130	2.32	-0.06
4020	Consumer Products and Services	62	1.73	177	1.88	-0.15
4030	Media	14	0.73	60	0.84	-0.11
4040	Retailers	44	7.38	102	5.16	2.22
4050	Travel and Leisure	44	1.36	113	1.30	0.06
4510	Food Beverage and Tobacco	58	2.07	197	2.41	-0.34
4520	Personal Care Drug and Grocery Stores	42	1.42	99	1.39	0.03
5010	Construction and Materials	42	1.37	151	1.30	0.06
5020	Industrial Goods and Services	194	10.71	638	11.04	-0.33
5510	Basic Resources	55	1.77	229	2.29	-0.52
5520	Chemicals	30	0.96	161	1.08	-0.12
6010	Energy	6	0.43	185	3.99	-3.55
6510	Utilities	25	0.79	235	2.64	-1.86
Totals		1313	100.00	4258	100.00	

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

1 October 2020

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

Country/Market Breakdown

Country/Market	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	48	1.66	106	1.58	0.08
Austria	4	0.07	9	0.08	-0.01
Belgium	8	0.18	14	0.24	-0.06
Brazil	20	0.32	67	0.44	-0.13
Canada	42	1.70	84	2.94	-1.24
Chile	3	0.03	21	0.07	-0.03
China	71	1.39	1271	2.77	-1.38
Colombia	1	0.01	6	0.02	-0.01
Czech Rep.	-	-	4	0.01	-0.01
Denmark	11	0.42	17	0.34	0.08
Egypt	1	0.01	2	0.01	0.00
Finland	9	0.22	14	0.27	-0.05
France	41	2.46	57	1.99	0.47
Germany	39	2.35	64	1.86	0.49
Greece	4	0.05	30	0.08	-0.03
Hong Kong	20	0.51	66	0.48	0.03
Hungary	1	0.02	6	0.04	-0.02
Iceland	-	-	7	0.01	-0.01
India	49	0.74	276	1.56	-0.82
Indonesia	4	0.03	39	0.08	-0.05
Ireland	5	0.10	5	0.08	0.03
Israel	9	0.24	43	0.34	-0.10
Italy	18	0.69	36	0.78	-0.09
Japan	194	5.45	476	5.82	-0.37
Korea	31	1.29	155	2.88	-1.59
Kuwait	1	0.04	8	0.07	-0.03
Malaysia	5	0.08	38	0.16	-0.08
Mexico	12	0.15	34	0.23	-0.09
Netherlands	22	1.24	29	1.12	0.12
New Zealand	6	0.08	11	0.05	0.03
Norway	5	0.10	15	0.14	-0.04
Philippines	-	-	23	0.04	-0.04
Poland	4	0.04	10	0.11	-0.07
Portugal	3	0.02	5	0.04	-0.02
Qatar	1	0.03	17	0.07	-0.03
Romania	-	-	6	0.01	-0.01
Saudi Arabia	7	0.09	64	0.33	-0.24
Singapore	13	0.40	36	0.33	0.06
South Africa	23	0.53	41	0.39	0.14
Spain	15	0.81	24	0.80	0.01
Sweden	35	0.64	55	0.71	-0.07
Switzerland	35	1.82	50	1.99	-0.17
Taiwan	53	3.98	132	3.32	0.66
Thailand	9	0.11	44	0.16	-0.05
Turkiye	2	0.01	115	0.10	-0.09
UAE	7	0.14	34	0.16	-0.01
UK	67	2.49	93	3.14	-0.65
USA	355	67.26	499	61.76	5.49
Totals	1313	100.00	4258	100.00	

Index Characteristics

Attributes	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies	FTSE All-World
Number of constituents	1313	4258
Dividend Yield %	1.44	1.58
Constituent (Wgt %)		
Average	0.08	0.02
Largest	7.13	4.68
Median	0.02	0.00
Top 10 Holdings (Wgt %)	35.70	24.51

Partner

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

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