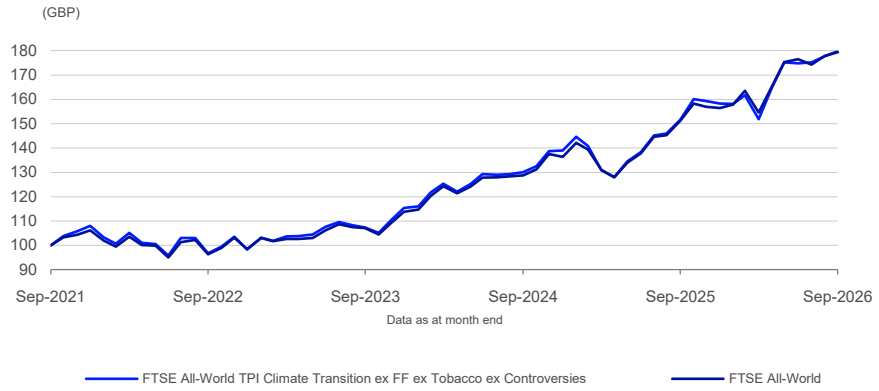
FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies Index

Data as at: 30 September 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	2.8	18.4	13.6	18.6	67.5	79.8	18.8	12.4	10.8	11.7	11.9
FTSE All-World	1.6	16.0	14.7	18.7	67.5	79.3	18.8	12.4	10.0	11.2	11.1

* 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 % (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	1.7	1.6	1.0	1.1	-8.5	-18.4	-18.4	-25.4
FTSE All-World	1.8	1.7	1.1	1.1	-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 %
Microsoft Corp	USA	Software and Computer Services	6,715,783	8.37
Apple Inc.	USA	Technology Hardware and Equipment	6,080,950	7.58
Amazon.Com	USA	Retailers	3,881,456	4.84
Nvidia	USA	Technology Hardware and Equipment	2,891,689	3.61
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	2,676,173	3.34
Alphabet Class A	USA	Software and Computer Services	2,337,317	2.91
Alphabet Class C	USA	Software and Computer Services	1,888,746	2.35
Advanced Micro Dev	USA	Technology Hardware and Equipment	1,564,435	1.95
JPMorgan Chase & Co	USA	Banks	1,252,342	1.56
Visa	USA	Industrial Support Services	969,787	1.21
Totals			**30,258,679**	**37.72**

ICB Supersector Breakdown

		FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies		FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	144	43.74	502	36.11	7.63
1510	Telecommunications	47	2.73	128	3.40	-0.67
2010	Health Care	103	8.07	297	7.94	0.13
3010	Banks	137	8.59	294	8.19	0.40
3020	Financial Services	42	2.15	220	3.99	-1.84
3030	Insurance	69	2.60	131	2.68	-0.08
3510	Real Estate	75	1.84	206	1.63	0.21
4010	Automobiles and Parts	31	1.79	122	1.94	-0.15
4020	Consumer Products and Services	46	1.38	166	1.73	-0.36
4030	Media	11	0.56	51	0.76	-0.19
4040	Retailers	39	6.93	93	4.82	2.12
4050	Travel and Leisure	39	1.19	105	1.22	-0.02
4510	Food Beverage and Tobacco	49	1.75	184	2.31	-0.57
4520	Personal Care Drug and Grocery Stores	37	1.62	96	1.46	0.16
5010	Construction and Materials	40	1.30	153	1.17	0.13
5020	Industrial Goods and Services	181	10.17	641	10.84	-0.68
5510	Basic Resources	62	1.76	228	2.18	-0.42
5520	Chemicals	30	0.72	171	1.06	-0.33
6010	Energy	4	0.31	183	4.12	-3.81
6510	Utilities	25	0.81	233	2.46	-1.66
Totals		**1211**	**100.00**	**4204**	**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

	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies		FTSE All-World		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	40	1.37	100	1.53	-0.16
Austria	4	0.06	10	0.09	-0.03
Belgium	7	0.12	14	0.24	-0.12
Brazil	18	0.35	64	0.45	-0.10
Canada	43	1.91	87	2.91	-1.00
Chile	4	0.04	21	0.06	-0.03
China	53	1.19	1315	2.68	-1.48
Colombia	2	0.01	8	0.03	-0.02
Czech Rep.	-	-	5	0.01	-0.01
Denmark	10	0.35	17	0.32	0.03
Egypt	1	0.02	3	0.01	0.01
Finland	7	0.19	13	0.24	-0.05
France	40	2.46	56	1.89	0.57
Germany	31	1.75	60	1.78	-0.04
Greece	4	0.05	10	0.07	-0.02
Hong Kong	18	0.51	62	0.46	0.05
Hungary	1	0.01	6	0.04	-0.03
Iceland	-	-	7	0.01	-0.01
India	48	0.70	274	1.50	-0.80
Indonesia	2	0.02	35	0.07	-0.04
Ireland	5	0.09	5	0.08	0.00
Israel	15	0.28	50	0.32	-0.04
Italy	17	0.66	34	0.75	-0.10
Japan	166	5.67	442	6.06	-0.39
Korea	35	1.74	142	2.60	-0.86
Kuwait	2	0.03	8	0.07	-0.03
Malaysia	5	0.06	37	0.15	-0.09
Mexico	11	0.11	35	0.21	-0.09
Netherlands	21	1.24	29	1.17	0.06
New Zealand	5	0.08	10	0.05	0.04
Norway	5	0.09	16	0.14	-0.05
Philippines	-	-	21	0.04	-0.04
Poland	4	0.03	10	0.12	-0.09
Portugal	2	0.01	5	0.05	-0.03
Qatar	1	0.05	17	0.06	-0.01
Romania	-	-	6	0.01	-0.01
Saudi Arabia	7	0.07	64	0.31	-0.24
Singapore	12	0.43	35	0.37	0.06
South Africa	22	0.41	41	0.37	0.05
Spain	15	0.85	25	0.84	0.00
Sweden	29	0.62	53	0.68	-0.06
Switzerland	33	1.67	50	1.88	-0.22
Taiwan	57	4.75	136	3.54	1.21
Thailand	8	0.10	40	0.15	-0.05
Turkiye	2	0.01	115	0.08	-0.07
UAE	7	0.18	36	0.17	0.01
UK	55	2.38	86	3.06	-0.69
USA	337	67.28	483	62.28	5.00
Vietnam	-	-	6	0.00	0.00
Totals	**1211**	**100.00**	**4204**	**100.00**	

Index Characteristics

Attributes	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies	FTSE All-World
Number of constituents	1211	4204
Dividend Yield %	1.42	1.59
Constituent (Wgt %)		
Average	0.08	0.02
Largest	8.37	5.02
Median	0.02	0.00
Top 10 Holdings (Wgt %)	37.72	24.81

Partner

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

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv" , "Beyond Ratings®", "WMR™" , "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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