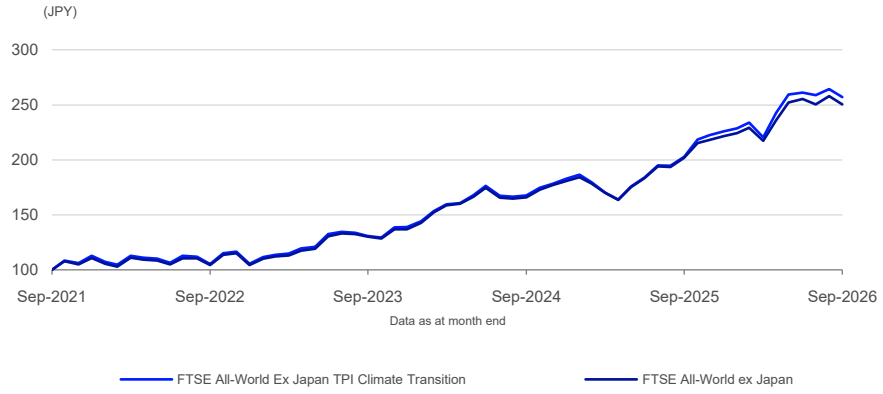
FTSE All World ex Japan TPI Climate Transition Index

Data as at: 30 September 2026

The FTSE All World ex Japan 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.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (JPY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World Ex Japan TPI Climate Transition	-1.5	16.6	13.8	26.8	96.6	157.3	25.3	20.8	12.7	15.0	15.0
FTSE All-World ex Japan	-1.9	15.3	13.0	24.0	92.2	150.6	24.3	20.2	12.6	14.9	14.5

* 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 % (JPY)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World Ex Japan TPI Climate Transition	6.0	19.0	-10.3	28.2	10.1	37.7	-6.4	31.7	31.7	23.6
FTSE All-World ex Japan	5.9	20.3	-11.1	26.7	10.9	34.1	-5.8	31.2	31.9	22.6

Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World Ex Japan TPI Climate Transition	2.0	1.7	1.4	1.2	-7.9	-20.1	-20.1	-34.4
FTSE All-World ex Japan	1.8	1.7	1.4	1.2	-7.4	-19.3	-19.3	-34.5

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

FEATURES

Objective

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

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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
Microsoft Corp	Software and Computer Services	1,232,553,892	7.86
Apple Inc.	Technology Hardware and Equipment	1,029,473,379	6.56
Amazon.Com	Retailers	679,727,035	4.33
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	582,857,127	3.72
Nvidia	Technology Hardware and Equipment	498,069,379	3.18
Alphabet Class A	Software and Computer Services	420,305,701	2.68
Alphabet Class C	Software and Computer Services	339,641,823	2.17
Advanced Micro Dev	Technology Hardware and Equipment	266,094,611	1.70
JPMorgan Chase & Co	Banks	225,659,021	1.44
Micron Technology	Technology Hardware and Equipment	197,896,373	1.26
Totals		**5,472,278,339**	**34.89**

ICB Supersector Breakdown

		FTSE All-World Ex Japan TPI Climate Transition		FTSE All-World ex Japan		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	129	39.90	449	37.42	2.48
1510	Telecommunications	42	3.24	121	3.33	-0.09
2010	Health Care	92	7.70	279	8.14	-0.44
3010	Banks	131	8.37	269	7.95	0.43
3020	Financial Services	49	2.42	210	4.12	-1.70
3030	Insurance	62	2.40	123	2.59	-0.18
3510	Real Estate	60	1.64	179	1.59	0.05
4010	Automobiles and Parts	28	1.81	97	1.65	0.16
4020	Consumer Products and Services	31	0.93	137	1.40	-0.47
4030	Media	10	0.50	43	0.79	-0.29
4040	Retailers	33	6.67	79	4.98	1.69
4050	Travel and Leisure	33	1.06	92	1.23	-0.17
4510	Food Beverage and Tobacco	39	1.49	160	2.29	-0.80
4520	Personal Care Drug and Grocery Stores	33	1.41	79	1.45	-0.04
5010	Construction and Materials	44	1.10	135	1.12	-0.02
5020	Industrial Goods and Services	193	10.74	546	9.94	0.81
5510	Basic Resources	70	2.28	216	2.23	0.04
5520	Chemicals	23	0.83	148	0.93	-0.10
6010	Energy	28	1.44	178	4.33	-2.89
6510	Utilities	94	4.06	222	2.54	1.52
Totals		**1224**	**100.00**	**3762**	**100.00**	

Index Characteristics

Attributes	FTSE All-World Ex Japan TPI Climate Transition	FTSE All-World ex Japan
Number of constituents	1224	3762
Dividend Yield %	1.53	1.57
Constituent (Wgt %)		
Average	0.08	0.03
Largest	7.86	5.35
Median	0.02	0.00
Top 10 Holdings (Wgt %)	34.90	26.41

Partner

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

INFORMATION

Index Universe

FTSE All World ex Japan Index

Index Launch

15 July 2021

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

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