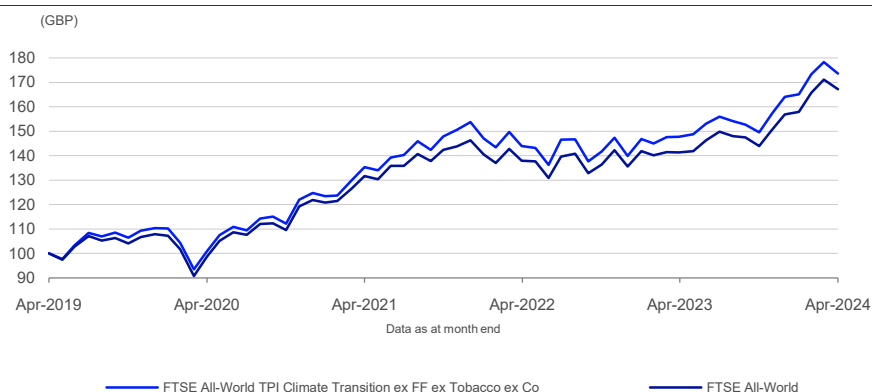


FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies Index

Data as at: 30 April 2024

The FTSE All-World TPI Climate Transition ex FF Tobacco ex Controversies Indices are 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: Fossil Fuel, Controversies, Controversial Weapons, Tobacco.

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 Co	5.1	16.1	5.8	17.6	28.3	73.7	8.7	11.7	9.9	12.8	13.1
FTSE All-World	5.8	16.1	6.6	18.3	27.0	67.2	8.3	10.8	9.6	12.7	12.9

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Co	13.7	5.9	28.5	12.8	-2.3	24.8	13.0	23.2	-9.0	17.3
FTSE All-World	11.3	4.0	29.6	13.8	-3.4	22.3	13.0	20.0	-7.3	15.7

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 Co	1.7	0.7	0.9	1.1	-5.8	-15.3	-25.4	-25.4
FTSE All-World	1.8	0.7	0.8	1.0	-5.9	-14.3	-25.3	-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	2,784,658	5.54
Apple Inc.	USA	Technology Hardware and Equipment	2,655,066	5.28
Amazon.Com	USA	Retailers	1,691,114	3.36
Nvidia	USA	Technology Hardware and Equipment	1,233,973	2.45
Alphabet Class A	USA	Software and Computer Services	1,006,046	2.00
Alphabet Class C	USA	Software and Computer Services	870,869	1.73
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	828,247	1.65
Tesla	USA	Automobiles and Parts	588,321	1.17
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	549,506	1.09
Meta Platforms Inc	USA	Software and Computer Services	532,026	1.06
Totals			12,739,827	25.34

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Co		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	148	28.70	422	26.01	2.69
1510	Telecommunications	49	3.07	129	2.76	0.31
2010	Health Care	120	10.94	350	10.75	0.18
3010	Banks	127	7.25	272	7.12	0.13
3020	Financial Services	64	2.64	211	4.40	-1.76
3030	Insurance	77	3.27	129	3.08	0.19
3510	Real Estate	91	2.23	243	2.25	-0.02
4010	Automobiles and Parts	43	4.06	134	2.49	1.57
4020	Consumer Products and Services	63	2.40	186	2.78	-0.37
4030	Media	19	1.21	70	1.23	-0.01
4040	Retailers	40	6.71	113	5.33	1.37
4050	Travel and Leisure	44	1.85	120	1.83	0.02
4510	Food Beverage and Tobacco	75	3.22	216	3.45	-0.23
4520	Personal Care Drug and Grocery Stores	45	2.08	107	2.05	0.03
5010	Construction and Materials	51	1.53	158	1.37	0.16
5020	Industrial Goods and Services	238	12.00	633	11.85	0.14
5510	Basic Resources	42	1.08	200	1.91	-0.82
5520	Chemicals	42	1.42	185	1.61	-0.19
6010	Energy	19	0.56	183	4.84	-4.28
6510	Utilities	92	3.77	233	2.89	0.88
Totals		1489	100.00	4294	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 Co		FTSE All-World		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	61	2.19	108	1.87	0.32
Austria	3	0.02	7	0.05	-0.03
Belgium	8	0.16	15	0.24	-0.08
Brazil	27	0.34	82	0.57	-0.22
Canada	36	2.43	48	2.39	0.04
Chile	5	0.04	21	0.06	-0.01
China	57	1.16	1241	2.89	-1.73
Colombia	2	0.02	3	0.01	0.01
Czech Rep.	-	-	4	0.01	-0.01
Denmark	15	1.15	18	0.83	0.32
Egypt	1	0.01	3	0.01	0.01
Finland	13	0.32	14	0.24	0.08
France	59	3.12	69	2.75	0.37
Germany	39	2.56	70	2.03	0.53
Greece	3	0.02	28	0.06	-0.04
Hong Kong	24	0.55	72	0.53	0.02
Hungary	-	-	4	0.03	-0.03
Iceland	-	-	11	0.01	-0.01
India	39	0.82	228	2.21	-1.39
Indonesia	2	0.04	42	0.19	-0.15
Ireland	4	0.07	5	0.07	0.00
Israel	7	0.15	30	0.15	-0.01
Italy	19	0.64	35	0.70	-0.06
Japan	218	6.75	505	6.27	0.49
Korea	40	1.42	159	1.28	0.14
Kuwait	1	0.01	9	0.08	-0.07
Malaysia	6	0.09	39	0.18	-0.09
Mexico	12	0.24	38	0.31	-0.07
Netherlands	23	1.21	31	1.16	0.05
New Zealand	9	0.17	15	0.07	0.10
Norway	5	0.07	17	0.15	-0.08
Pakistan	-	-	1	0.00	0.00
Philippines	2	0.01	24	0.07	-0.06
Poland	4	0.03	10	0.08	-0.05
Portugal	3	0.09	4	0.04	0.05
Qatar	2	0.06	17	0.09	-0.03
Romania	-	-	7	0.02	-0.02
Saudi Arabia	4	0.06	60	0.47	-0.40
Singapore	15	0.39	36	0.32	0.07
South Africa	23	0.54	40	0.31	0.24
Spain	15	0.62	25	0.66	-0.03
Sweden	32	0.73	52	0.77	-0.04
Switzerland	37	2.19	52	2.12	0.07
Taiwan	56	2.59	122	1.83	0.76
Thailand	13	0.10	50	0.19	-0.09
Turkiye	3	0.02	109	0.13	-0.12
UAE	10	0.11	31	0.16	-0.05
UK	82	3.48	103	3.73	-0.25
USA	450	63.21	580	61.61	1.60
Totals	1489	100.00	4294	100.00	

Index Characteristics

Attributes	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Co	FTSE All-World
Number of constituents	1489	4294
Dividend Yield %	1.92	2.00
Constituent (Wgt %)		
Average	0.07	0.02
Largest	5.54	4.10
Median	0.02	0.00
Top 10 Holdings (Wgt %)	25.33	19.21

Partner

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

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