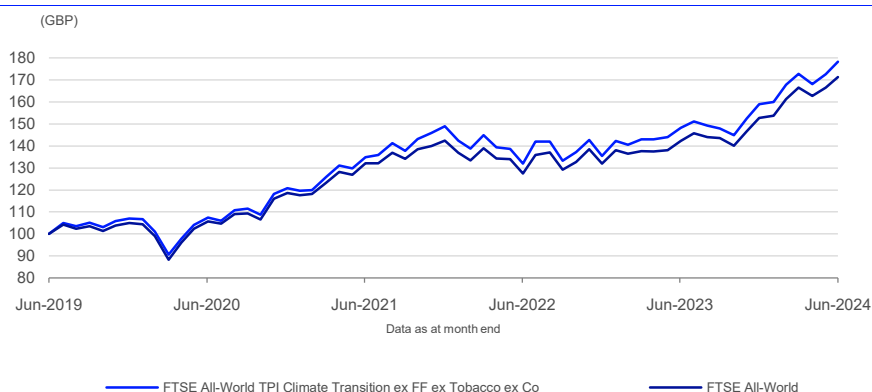


FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies Index

Data as at: 28 June 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	3.2	12.2	12.2	20.2	32.2	78.3	9.7	12.3	9.3	12.7	12.9
FTSE All-World	2.9	12.2	12.2	20.4	29.7	71.4	9.0	11.4	9.0	12.6	12.6

* 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	2.1	0.8	1.0	1.1	-5.8	-15.3	-25.4	-25.4
FTSE All-World	2.2	0.7	0.9	1.1	-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 %
Apple Inc.	USA	Technology Hardware and Equipment	3,252,061	6.70
Microsoft Corp	USA	Software and Computer Services	3,166,561	6.52
Amazon.Com	USA	Retailers	1,849,819	3.81
Nvidia	USA	Technology Hardware and Equipment	1,747,690	3.60
Alphabet Class A	USA	Software and Computer Services	1,115,119	2.30
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1,006,920	2.07
Alphabet Class C	USA	Software and Computer Services	961,034	1.98
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	630,916	1.30
Tesla	USA	Automobiles and Parts	629,182	1.30
Meta Platforms Inc	USA	Software and Computer Services	617,715	1.27
Totals			14,977,017	30.84

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	145	34.66	421	28.81	5.86
1510	Telecommunications	46	2.60	130	2.76	-0.17
2010	Health Care	121	11.75	350	10.58	1.17
3010	Banks	127	7.72	273	6.90	0.82
3020	Financial Services	51	2.15	213	4.36	-2.21
3030	Insurance	73	3.33	128	3.00	0.32
3510	Real Estate	89	2.36	240	2.20	0.16
4010	Automobiles and Parts	37	2.65	133	2.32	0.33
4020	Consumer Products and Services	62	2.36	186	2.60	-0.24
4030	Media	19	1.33	69	1.23	0.10
4040	Retailers	39	7.27	112	5.45	1.82
4050	Travel and Leisure	44	1.83	121	1.71	0.12
4510	Food Beverage and Tobacco	72	2.57	216	3.17	-0.60
4520	Personal Care Drug and Grocery Stores	45	2.15	108	1.94	0.21
5010	Construction and Materials	39	1.45	155	1.27	0.18
5020	Industrial Goods and Services	198	10.72	633	11.22	-0.50
5510	Basic Resources	35	0.80	203	1.76	-0.97
5520	Chemicals	31	1.10	184	1.44	-0.34
6010	Energy	5	0.27	183	4.47	-4.19
6510	Utilities	23	0.93	233	2.80	-1.86
Totals		1301	100.00	4291	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	55	2.24	105	1.84	0.39
Austria	1	0.01	7	0.05	-0.04
Belgium	7	0.15	14	0.21	-0.07
Brazil	22	0.29	82	0.48	-0.19
Canada	27	1.76	48	2.28	-0.52
Chile	3	0.03	21	0.05	-0.03
China	50	1.05	1238	2.75	-1.70
Colombia	1	0.01	3	0.01	0.00
Czech Rep.	-	-	4	0.01	-0.01
Denmark	11	1.17	18	0.84	0.33
Egypt	1	0.01	3	0.01	0.01
Finland	9	0.19	14	0.23	-0.04
France	52	2.76	69	2.43	0.33
Germany	36	2.12	70	1.92	0.20
Greece	2	0.02	29	0.06	-0.04
Hong Kong	21	0.49	72	0.48	0.01
Hungary	-	-	4	0.03	-0.03
Iceland	-	-	11	0.01	-0.01
India	34	0.81	231	2.29	-1.48
Indonesia	2	0.04	42	0.18	-0.14
Ireland	4	0.07	5	0.06	0.01
Israel	7	0.14	30	0.14	0.00
Italy	15	0.60	34	0.65	-0.04
Japan	195	5.46	502	5.87	-0.41
Korea	28	0.75	160	1.26	-0.52
Kuwait	1	0.01	8	0.08	-0.07
Malaysia	5	0.08	39	0.18	-0.09
Mexico	12	0.21	38	0.25	-0.04
Netherlands	22	1.34	31	1.18	0.16
New Zealand	8	0.14	15	0.07	0.07
Norway	5	0.07	17	0.15	-0.08
Pakistan	-	-	1	0.00	0.00
Philippines	1	0.01	24	0.06	-0.06
Poland	4	0.04	10	0.08	-0.05
Portugal	2	0.01	4	0.04	-0.03
Qatar	1	0.06	17	0.09	-0.03
Romania	-	-	7	0.02	-0.02
Saudi Arabia	3	0.03	62	0.44	-0.40
Singapore	13	0.38	36	0.30	0.07
South Africa	21	0.58	40	0.31	0.27
Spain	14	0.63	25	0.61	0.02
Sweden	28	0.69	52	0.76	-0.07
Switzerland	33	2.21	52	2.16	0.04
Taiwan	51	3.11	122	2.01	1.10
Thailand	11	0.09	50	0.17	-0.08
Türkiye	2	0.01	111	0.13	-0.12
UAE	8	0.11	32	0.16	-0.05
UK	75	3.17	103	3.56	-0.39
USA	398	66.85	579	63.03	3.83
Totals	1301	100.00	4291	100.00	

Index Characteristics

Attributes	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Co	FTSE All-World
Number of constituents	1301	4291
Dividend Yield %	1.69	1.90
Constituent (Wgt %)		
Average	0.08	0.02
Largest	6.70	4.44
Median	0.02	0.00
Top 10 Holdings (Wgt %)	30.85	21.95

Partner

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

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