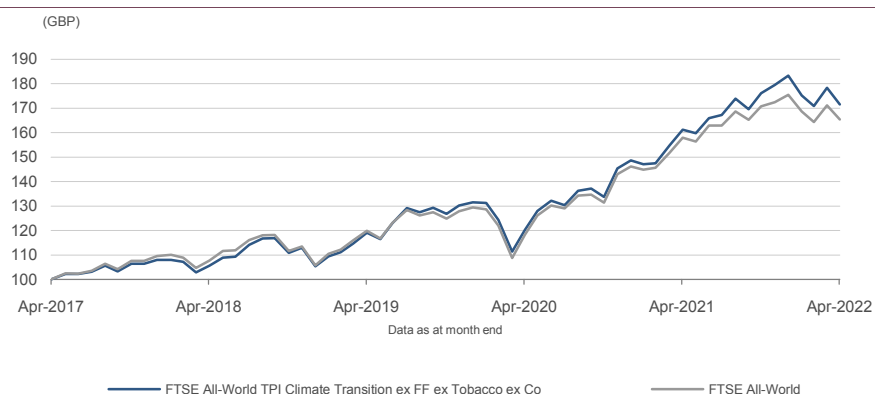


FTSE All-World TPI Transition ex FF ex Tobacco ex Controversies Index

Data as at: 29 April 2022

The FTSE All-World TPI Transition ex FF Tobacco ex Controversies Indices are designed to reflect the performance of a global and diversified basket of securities, 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	-2.1	-2.6	-6.4	6.4	44.0	71.5	12.9	11.4	12.5	16.5	12.4
FTSE All-World	-1.9	-3.1	-5.7	4.8	38.0	65.4	11.3	10.6	12.1	16.6	12.4

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Co	13.6	23.4	13.7	5.9	28.5	12.8	-2.3	24.8	13.0	23.2
FTSE All-World	12.0	21.0	11.3	4.0	29.6	13.8	-3.4	22.3	13.0	20.0

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	0.5	0.8	0.9	1.2	-11.8	-25.4	-25.4	-25.4
FTSE All-World	0.4	0.7	0.9	1.1	-11.3	-25.3	-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	ICB Sector	Net MCap (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,647,854	5.94
Microsoft Corp	USA	Software and Computer Services	2,553,674	5.72
Amazon.Com	USA	Retailers	1,448,154	3.25
Alphabet Class A	USA	Software and Computer Services	696,036	1.56
Alphabet Class C	USA	Software and Computer Services	654,237	1.47
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	511,107	1.15
Unitedhealth Group	USA	Health Care Providers	504,347	1.13
Nvidia	USA	Technology Hardware and Equipment	443,622	0.99
Toyota Motor	Japan	Automobiles and Parts	389,362	0.87
Home Depot	USA	Retailers	374,611	0.84
Totals			10,223,005	22.92

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	163	26.11	412	21.87	4.25
1510	Telecommunications	56	3.48	145	3.10	0.38
2010	Health Care	122	12.22	350	11.89	0.33
3010	Banks	113	7.25	269	7.10	0.16
3020	Financial Services	56	2.70	211	4.30	-1.59
3030	Insurance	72	3.44	124	3.12	0.31
3510	Real Estate	100	3.11	255	3.05	0.06
4010	Automobiles and Parts	37	2.72	127	2.96	-0.25
4020	Consumer Products and Services	69	2.84	197	3.03	-0.19
4030	Media	21	0.99	56	1.10	-0.11
4040	Retailers	38	6.48	113	5.10	1.38
4050	Travel and Leisure	34	1.58	117	1.72	-0.13
4510	Food Beverage and Tobacco	74	3.70	218	4.36	-0.65
4520	Personal Care Drug and Grocery Stores	46	2.64	106	2.36	0.28
5010	Construction and Materials	42	1.38	138	1.24	0.13
5020	Industrial Goods and Services	216	11.39	582	11.40	-0.01
5510	Basic Resources	34	0.70	177	2.31	-1.61
5520	Chemicals	44	1.68	172	1.96	-0.28
6010	Energy	20	0.87	156	4.82	-3.95
6510	Utilities	73	4.72	204	3.21	1.51
Totals		1430	100.00	4129	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 Breakdown

Country	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Co		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	52	2.69	109	2.26	0.44
Austria	3	0.06	7	0.05	0.01
Belgium	6	0.18	16	0.26	-0.08
Brazil	31	0.39	99	0.69	-0.30
Canada	37	2.31	51	2.80	-0.49
Chile	6	0.06	20	0.06	0.00
China	46	1.15	1060	3.47	-2.32
Colombia	2	0.02	9	0.03	-0.01
Czech Rep.	-	-	3	0.02	-0.02
Denmark	9	0.66	21	0.67	-0.01
Egypt	1	0.02	7	0.01	0.01
Finland	10	0.23	17	0.34	-0.10
France	60	3.27	77	2.68	0.59
Germany	43	2.40	85	2.05	0.34
Greece	1	0.01	12	0.04	-0.03
Hong Kong	21	0.62	90	0.83	-0.21
Hungary	-	-	4	0.02	-0.02
India	30	0.89	193	1.73	-0.84
Indonesia	2	0.06	35	0.21	-0.15
Ireland	3	0.08	4	0.06	0.03
Israel	10	0.16	42	0.20	-0.05
Italy	18	0.35	38	0.63	-0.28
Japan	205	6.88	507	6.09	0.80
Korea	38	1.54	161	1.44	0.10
Kuwait	3	0.05	11	0.11	-0.06
Malaysia	7	0.08	42	0.20	-0.12
Mexico	11	0.21	37	0.27	-0.06
Netherlands	23	1.21	30	1.05	0.15
New Zealand	8	0.23	15	0.08	0.14
Norway	9	0.16	17	0.21	-0.05
Pakistan	-	-	4	0.00	0.00
Philippines	3	0.03	28	0.09	-0.05
Poland	4	0.01	13	0.06	-0.05
Portugal	3	0.12	4	0.05	0.07
Qatar	1	0.12	18	0.13	-0.01
Romania	-	-	3	0.01	-0.01
Saudi Arabia	7	0.17	53	0.59	-0.42
Singapore	12	0.39	38	0.36	0.03
South Africa	28	0.53	60	0.46	0.07
Spain	16	0.57	26	0.62	-0.05
Sweden	32	0.69	61	0.86	-0.18
Switzerland	34	2.56	52	2.59	-0.03
Taiwan	61	2.44	114	1.80	0.63
Thailand	12	0.18	52	0.26	-0.08
Turkey	-	-	27	0.05	-0.05
UAE	3	0.09	18	0.18	-0.10
UK	86	3.81	117	4.13	-0.33
USA	433	62.32	622	59.20	3.12
Totals	1430	100.00	4129	100.00	

Index Characteristics

Attributes	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Co	FTSE All-World
Number of constituents	1430	4129
Dividend Yield %	1.98	2.08
Constituent (Wgt %)		
Average	0.07	0.02
Largest	5.94	3.95
Median	0.02	0.00
Top 10 Holdings (Wgt %)	22.92	15.43

Partner

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

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