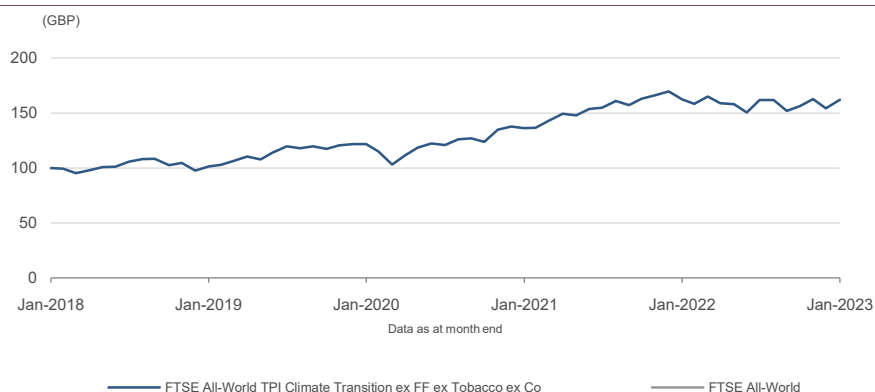


FTSE All-World TPI Transition ex FF ex Tobacco ex Controversies Index

Data as at: 31 January 2023

The FTSE All-World TPI 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	3.7	0.2	5.0	-0.1	33.3	62.1	10.0	10.1	17.4	17.5	13.8

* 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Co	23.4	13.7	5.9	28.5	12.8	-2.3	24.8	13.0	23.2	-9.0

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	0.0	0.5	0.7	1.1	-13.5	-25.4	-25.4	-25.4
FTSE All-World	-	-	-	-	-	-	-	-

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

Drawdown - based on daily data

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.

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,482,485	5.71
Microsoft Corp	USA	Software and Computer Services	1,896,528	4.36
Amazon.Com	USA	Retailers	1,071,609	2.46
Alphabet Class A	USA	Software and Computer Services	649,662	1.49
Alphabet Class C	USA	Software and Computer Services	589,501	1.36
Unitedhealth Group	USA	Health Care Providers	450,298	1.04
JPMorgan Chase & Co	USA	Banks	353,356	0.81
Nvidia	USA	Technology Hardware and Equipment	346,091	0.80
Home Depot	USA	Retailers	340,979	0.78
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	331,792	0.76
Totals			8,512,301	19.58

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 %	
Totals						

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 %	
Totals					

Index Characteristics

Attributes	FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Co	FTSE All-World
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Partner

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

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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

Data definitions available from info@ftserussell.com

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