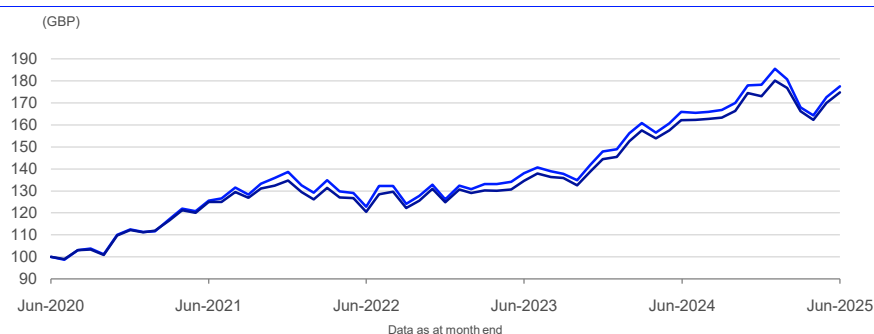


FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies Index

Data as at: 30 June 2025

The FTSE All-World TPI Climate Transition ex FF ex Tobacco ex Controversies 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 as well as the following: fossil fuel involvement, tobacco and controversial conduct.

5-Year Performance - Total Return



— FTSE All-World TPI Climate Transition ex FF Reserves (>50%) ex Tobacco ex Controversies Index — FTSE All-World

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 Reserves (>50%) ex Tobacco ex Controversies Index	5.7	-0.5	-0.5	7.0	44.5	77.5	13.0	12.2	15.4	12.3	11.6
FTSE All-World	5.2	1.0	1.0	7.8	45.0	74.8	13.2	11.8	14.5	11.9	10.9

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE All-World TPI Climate Transition ex FF Reserves (>50%) ex Tobacco ex Controversies Index	5.9	28.5	12.8	-2.3	24.8	13.0	23.2	-9.0	17.3	20.5
FTSE All-World	4.0	29.6	13.8	-3.4	22.3	13.0	20.0	-7.3	15.7	19.8

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 Reserves (>50%) ex Tobacco ex Controversies Index	0.4	0.9	1.0	1.1	-18.4	-18.4	-18.4	-25.4
FTSE All-World	0.5	1.0	1.1	1.0	-16.9	-16.9	-16.9	-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	4,023,290	7.86
Apple Inc.	USA	Technology Hardware and Equipment	2,850,327	5.57
Amazon.Com	USA	Retailers	2,321,322	4.53
Nvidia	USA	Technology Hardware and Equipment	2,021,024	3.95
Alphabet Class A	USA	Software and Computer Services	1,105,393	2.16
Alphabet Class C	USA	Software and Computer Services	918,588	1.79
Meta Platforms Inc	USA	Software and Computer Services	770,323	1.50
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	770,130	1.50
Broadcom	USA	Technology Hardware and Equipment	682,914	1.33
Tesla	USA	Automobiles and Parts	588,397	1.15
Totals			16,051,707	31.35

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World TPI Climate Transition ex FF Reserves (>50%) ex Tobacco ex Controversies Index		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	145	34.89	429	29.43	5.47
1510	Telecommunications	47	2.94	123	2.83	0.11
2010	Health Care	113	8.98	346	8.54	0.44
3010	Banks	126	8.10	283	7.91	0.19
3020	Financial Services	50	2.25	217	4.90	-2.64
3030	Insurance	73	3.63	129	3.21	0.41
3510	Real Estate	94	2.56	235	2.15	0.41
4010	Automobiles and Parts	31	2.43	129	2.30	0.13
4020	Consumer Products and Services	63	2.39	180	2.58	-0.19
4030	Media	15	1.45	61	1.41	0.05
4040	Retailers	39	7.43	106	5.70	1.73
4050	Travel and Leisure	43	1.88	110	1.73	0.15
4510	Food Beverage and Tobacco	65	2.14	213	2.96	-0.82
4520	Personal Care Drug and Grocery Stores	46	2.02	104	1.86	0.16
5010	Construction and Materials	39	1.72	146	1.29	0.43
5020	Industrial Goods and Services	200	11.95	632	11.84	0.11
5510	Basic Resources	39	1.01	201	1.56	-0.55
5520	Chemicals	28	0.96	167	1.21	-0.25
6010	Energy	7	0.32	185	3.74	-3.41
6510	Utilities	22	0.95	231	2.87	-1.92
Totals		1285	100.00	4227	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 Reserves (>50%) ex Tobacco ex Controversies Index		FTSE All-World		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	48	2.01	103	1.70	0.31
Austria	2	0.05	6	0.05	-0.01
Belgium	6	0.18	13	0.23	-0.06
Brazil	17	0.29	75	0.43	-0.14
Canada	27	1.53	47	2.47	-0.94
Chile	3	0.03	20	0.06	-0.03
China	58	1.64	1245	3.26	-1.62
Colombia	-	-	5	0.01	-0.01
Czech Rep.	-	-	4	0.02	-0.02
Denmark	10	0.62	18	0.50	0.13
Egypt	1	0.01	1	0.00	0.01
Finland	9	0.23	14	0.23	0.00
France	42	2.74	61	2.41	0.34
Germany	39	2.90	65	2.26	0.64
Greece	2	0.02	28	0.08	-0.05
Hong Kong	16	0.57	67	0.50	0.07
Hungary	-	-	5	0.03	-0.03
Iceland	-	-	8	0.01	-0.01
India	48	0.89	262	2.16	-1.26
Indonesia	4	0.04	39	0.13	-0.09
Ireland	4	0.09	5	0.08	0.02
Israel	9	0.21	31	0.21	-0.01
Italy	17	0.62	37	0.76	-0.14
Japan	198	5.45	486	5.68	-0.23
Korea	28	0.57	144	1.15	-0.58
Kuwait	1	0.07	8	0.09	-0.02
Malaysia	4	0.09	40	0.17	-0.08
Mexico	12	0.19	37	0.22	-0.03
Netherlands	21	1.09	29	1.00	0.09
New Zealand	6	0.12	12	0.06	0.06
Norway	5	0.10	15	0.14	-0.04
Philippines	-	-	23	0.05	-0.05
Poland	3	0.03	10	0.10	-0.07
Portugal	2	0.02	5	0.04	-0.03
Qatar	2	0.02	17	0.08	-0.06
Romania	-	-	7	0.02	-0.02
Saudi Arabia	3	0.05	66	0.39	-0.34
Singapore	12	0.43	35	0.33	0.11
South Africa	21	0.59	40	0.36	0.23
Spain	14	0.73	23	0.75	-0.02
Sweden	32	0.70	53	0.71	-0.01
Switzerland	36	2.17	53	2.12	0.06
Taiwan	50	2.37	129	1.99	0.38
Thailand	9	0.08	46	0.14	-0.06
Turkiye	4	0.02	118	0.09	-0.07
UAE	6	0.17	36	0.19	-0.02
UK	69	2.87	97	3.40	-0.53
USA	385	67.40	539	63.16	4.24
Totals	1285	100.00	4227	100.00	

Index Characteristics

Attributes	FTSE All-World TPI Climate Transition ex FF Reserves (>50%) ex Tobacco ex Controversies Index	FTSE All-World
Number of constituents	1285	4227
Dividend Yield %	1.66	1.83
Constituent (Wgt %)		
Average	0.08	0.02
Largest	7.86	4.33
Median	0.02	0.00
Top 10 Holdings (Wgt %)	31.34	22.29

Partner

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

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