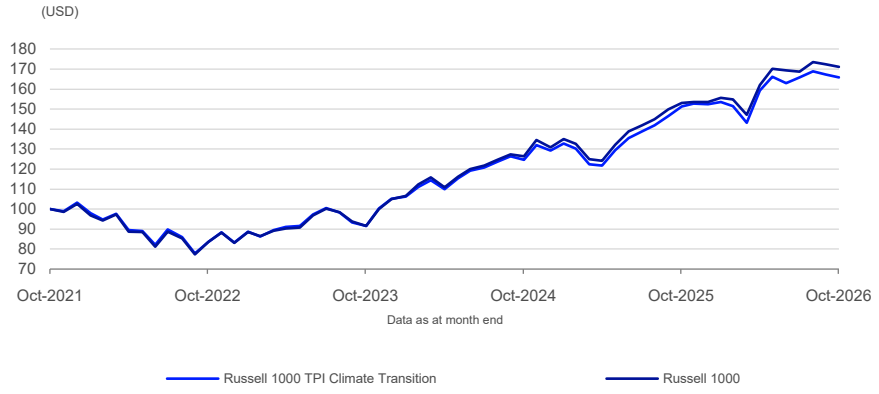
Russell 1000 TPI Climate Transition Index

Data as at: 30 October 2026

The Russell 1000 TPI Climate Transition Index is designed to reflect the performance of large-cap companies in the US, 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/1.5DC warming scenarios). The index combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI).

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell 1000 TPI Climate Transition	0.0	4.2	8.8	9.7	81.1	65.9	21.9	10.7	12.5	12.9	15.5
Russell 1000	1.5	5.7	11.5	11.8	87.0	71.2	23.2	11.4	12.9	13.2	15.5

* 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 % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 TPI Climate Transition	12.0	21.2	-5.0	33.0	19.3	28.4	-19.4	26.3	22.9	18.0
Russell 1000	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5	17.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 TPI Climate Transition	0.8	1.7	0.7	1.0	-10.4	-19.0	-25.5	-33.8
Russell 1000	0.9	1.8	0.7	1.0	-8.8	-19.1	-25.1	-34.6

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

FEATURES

Objective

The index is designed for the creation of index tracking funds, derivatives and as a performance benchmark.

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	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	7,394,929	10.82
Microsoft Corp	Software and Computer Services	5,790,489	8.47
Amazon.Com	Retailers	3,877,735	5.67
Nvidia	Technology Hardware and Equipment	3,126,384	4.57
Alphabet Class A	Software and Computer Services	2,541,558	3.72
Alphabet Class C	Software and Computer Services	2,061,915	3.02
Johnson & Johnson	Pharmaceuticals and Biotechnology	1,233,402	1.80
Advanced Micro Dev	Technology Hardware and Equipment	1,175,790	1.72
Visa	Industrial Support Services	1,044,350	1.53
Broadcom	Technology Hardware and Equipment	974,382	1.43
Totals		**29,220,934**	**42.74**

ICB Supersector Breakdown

		Russell 1000 TPI Climate Transition		Russell 1000®		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	99	42.32	-	-	42.32
1510	Telecommunications	14	2.11	-	-	2.11
2010	Health Care	60	9.58	-	-	9.58
3010	Banks	14	3.89	-	-	3.89
3020	Financial Services	35	4.25	-	-	4.25
3030	Insurance	22	2.05	-	-	2.05
3510	Real Estate	40	1.86	-	-	1.86
4010	Automobiles and Parts	8	1.26	-	-	1.26
4020	Consumer Products and Services	16	0.56	-	-	0.56
4030	Media	7	0.63	-	-	0.63
4040	Retailers	25	9.09	-	-	9.09
4050	Travel and Leisure	25	1.48	-	-	1.48
4510	Food Beverage and Tobacco	19	1.66	-	-	1.66
4520	Personal Care Drug and Grocery Stores	14	1.25	-	-	1.25
5010	Construction and Materials	22	0.95	-	-	0.95
5020	Industrial Goods and Services	116	10.89	-	-	10.89
5510	Basic Resources	16	1.00	-	-	1.00
5520	Chemicals	10	0.98	-	-	0.98
6010	Energy	9	0.21	-	-	0.21
6510	Utilities	38	3.97	-	-	3.97
Totals		**609**	**100.00**			

Index Characteristics

Attributes	Russell 1000 TPI Climate Transition	Russell 1000®
Number of constituents	609	-
Dividend Yield %	1.13	-
Constituent (Wgt %)		
Average	0.16	-
Largest	10.82	-
Median	0.03	-
Top 10 Holdings (Wgt %)	42.75	-

Partner

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

INFORMATION

Index Universe

Russell 1000 Index

Index Launch

15 July 2021

Base Date

24 June 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 June

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