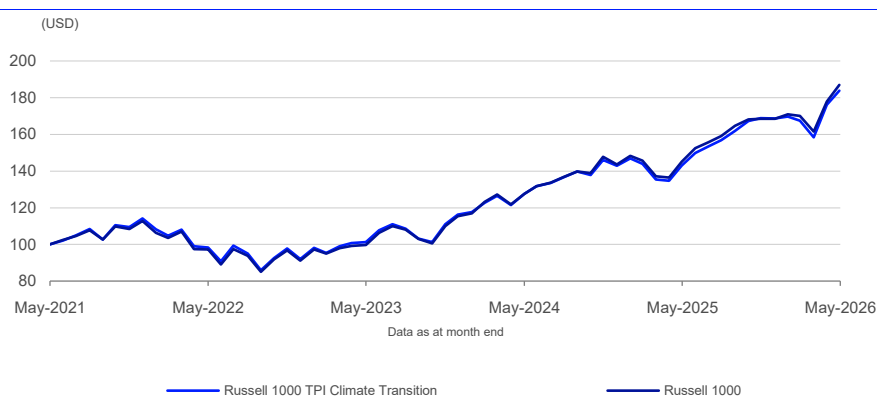


# Russell 1000 TPI Climate Transition Index

Data as at: 29 May 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	9.7	8.8	9.0	28.5	81.5	83.8	22.0	12.9	11.8	12.9	16.0
Russell 1000	10.0	10.9	10.9	28.8	87.6	87.0	23.3	13.3	12.0	13.1	15.9

\* 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 % (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	2.3	1.7	0.8	1.0	-10.4	-19.0	-25.5	-33.8
Russell 1000	2.4	1.8	0.8	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	6,396,773	9.41
Microsoft Corp	Software and Computer Services	5,194,975	7.64
Amazon.Com	Retailers	4,358,792	6.41
Alphabet Class A	Software and Computer Services	3,576,984	5.26
Nvidia	Technology Hardware and Equipment	3,274,528	4.82
Alphabet Class C	Software and Computer Services	2,882,592	4.24
Broadcom	Technology Hardware and Equipment	1,360,459	2.00
Advanced Micro Dev	Technology Hardware and Equipment	1,117,239	1.64
Johnson & Johnson	Pharmaceuticals and Biotechnology	1,039,299	1.53
JPMorgan Chase & Co	Banks	1,017,186	1.50
<b>Totals</b>		<b>30,218,826</b>	<b>44.44</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	Russell 1000 TPI Climate Transition		Russell 1000®		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	84	43.63	-	-	43.63
1510	Telecommunications	12	2.27	-	-	2.27
2010	Health Care	60	8.03	-	-	8.03
3010	Banks	14	3.80	-	-	3.80
3020	Financial Services	36	4.67	-	-	4.67
3030	Insurance	24	1.91	-	-	1.91
3510	Real Estate	44	1.92	-	-	1.92
4010	Automobiles and Parts	9	1.75	-	-	1.75
4020	Consumer Products and Services	24	0.72	-	-	0.72
4030	Media	10	1.05	-	-	1.05
4040	Retailers	25	9.18	-	-	9.18
4050	Travel and Leisure	28	1.48	-	-	1.48
4510	Food Beverage and Tobacco	22	1.49	-	-	1.49
4520	Personal Care Drug and Grocery Stores	13	1.11	-	-	1.11
5010	Construction and Materials	21	0.95	-	-	0.95
5020	Industrial Goods and Services	112	10.25	-	-	10.25
5510	Basic Resources	13	1.00	-	-	1.00
5520	Chemicals	12	0.80	-	-	0.80
6010	Energy	10	0.35	-	-	0.35
6510	Utilities	42	3.66	-	-	3.66
<b>Totals</b>		<b>615</b>	<b>100.00</b>			

**Index Characteristics**

Attributes	Russell 1000 TPI Climate Transition	Russell 1000®
Number of constituents	615	-
Dividend Yield %	1.11	-
Constituent (Wgt %)		
Average	0.16	-
Largest	9.41	-
Median	0.03	-
Top 10 Holdings (Wgt %)	44.45	-

**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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