

Russell 1000 Custom TPI Climate Transition Index

The Russell 1000 Custom TPI Climate Transition Index is not, and is not intended to be, used by supervised entities in the European Union or the United Kingdom and accordingly, the European Benchmark Regulation* and the UK Benchmark Regulation# does not apply to the Index. Consequently, supervised entities within the European Union and the United Kingdom are not permitted to use the Index as a benchmark as set out in article 3(1)(7) of the European Benchmark Regulation.

For the avoidance of doubt, neither FTSE International Limited nor any other member of the London Stock Exchange Group plc group of companies is the benchmark administrator (as defined in article 3(1)(6) of the European Benchmark Regulation) of the Index.

[*Regulation \(EU\) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds](#)

[# The Benchmarks \(Amendment and Transitional Provision\) \(EU Exit\) Regulations 2019 \(which amends the European benchmark regulation in the United Kingdom\)](#)



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Section 1

Introduction

1. Introduction

- 1.1 This document sets out the Ground Rules for the construction and management of the Russell 1000 Custom TPI Climate Transition Index. TPI stands for the Transition Pathway Initiative.
- 1.2 The Russell 1000 Custom TPI Climate Transition Index is designed to reflect the performance of stocks, taking into account a specific set of TPI and climate data.
- The Russell 1000 Custom TPI Climate Transition Index is not designed to align with the minimum requirements for EU Climate Transition Benchmarks or the EU Paris-Aligned Benchmarks¹.
- 1.3 This Russell 1000 Custom TPI Climate Transition Index takes account of ESG factors in its index design.
- If a tilting approach is used for an ESG data input, the objective is for the index methodology to overweight and/or underweight constituents according to specific ESG criteria. This approach will not remove all companies with exposure to a specific ESG activity or sector.
- 1.4 These Ground Rules should be read in conjunction with the following index rules and guides, which are available at <https://www.lseg.com/en/ftse-russell/>:
- FTSE Global Equity Index Series Ground Rules
 - The Corporate Actions and Events Guide for Non Market Capitalisation Weighted Indices
 - FTSE Global Factor Index Series Ground Rules
 - FTSE EU Climate Benchmarks Index Series
 - FTSE Global Climate Index Series Ground Rules
 - Russell US Equity Construction and Methodology
- 1.5 Price and total return indices will be calculated on an end-of-day basis. The base currency of all indices is US Dollars (USD) and may also be published in other currencies. Total return indices include income based on ex-dividend adjustments. All dividends are applied as declared in the FTSE Total Return Index.
- 1.6 FTSE Russell**
- 1.7 FTSE Russell is a trading name of FTSE International Limited, Frank Russell Company, FTSE Global Debt Capital Markets Limited (and its subsidiaries FTSE Global Debt Capital Markets Inc. and FTSE Fixed Income Europe Limited), FTSE Fixed Income LLC, FTSE (Beijing) Consulting Limited, Refinitiv Benchmark Services (UK) Limited, Refinitiv Limited and Beyond Ratings.

¹ The requirements are set out in [Regulation \(EU\) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds](#) (the European Benchmark Regulation) and the [Commission Delegated Regulation \(EU\) 2020/1818 of 17 July 2020 supplementing Regulation 2016/1011 of the European Parliament and of the Council as regards minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks](#).

1.8 **Statement of Principles for FTSE Russell Equity Indices (the Statement of Principles)**

Indices need to keep abreast of changing markets and the Ground Rules cannot anticipate every eventuality. Where the Ground Rules do not fully cover a specific event or development, FTSE Russell will determine the appropriate treatment by reference to the Statement of Principles which summarises the ethos underlying FTSE Russell's approach to index construction. The Statement of Principles is reviewed annually and any changes proposed by FTSE Russell are presented to the FTSE Russell Policy Advisory Board for discussion before approval by the FTSE Russell Product Governance Board.

The Statement of Principles can be accessed using the following link:

[Statement of Principles.pdf](#)

1.9 FTSE Russell hereby notifies users of the index series that it is possible that circumstances, including external events beyond the control of FTSE Russell, may necessitate changes to, or the cessation of, the index series and therefore, any financial contracts or other financial instruments that reference the index series or investment funds which use the index series to measure their performance should be able to withstand, or otherwise address the possibility of changes to, or cessation of, the index series.

1.10 Index users who choose to follow this index series or to buy products that claim to follow this index series should assess the merits of the index series rules-based methodology and take independent investment advice before investing their own or client funds. No liability whether as a result of negligence or otherwise is accepted by FTSE Russell (or any person concerned with the preparation or publication of these Ground Rules) for any losses, damages, claims and expenses suffered by any person as a result of:

- any reliance on these Ground Rules;
- any inaccuracies in these Ground Rules;
- any non-application or misapplication of the policies or procedures described in these Ground Rules; and/or
- any inaccuracies in the compilation of the index series or any constituent data.

Section 2

Management responsibilities

2. Management responsibilities

2.1 FTSE International Limited (FTSE)

2.1.1 FTSE is the benchmark administrator of the index².

2.1.2 FTSE is responsible for the daily calculation, production and operation of the index, and will:

- maintain records of the index weightings of all constituents;
- make changes to the constituents and their weightings in accordance with the Ground Rules;
- carry out periodic index reviews of the index and apply the changes resulting from the reviews as required by the Ground Rules;
- publish changes to the constituent weightings resulting from their ongoing maintenance and the periodic reviews; and
- disseminate the indices.

2.2 Amendments to these Ground Rules

2.2.1 These Ground Rules shall be subject to regular review (at least once a year) by FTSE Russell to ensure that they continue to best reflect the aims of the index series. Any proposals for significant amendments to these Ground Rules will be subject to consultation with FTSE Russell advisory committees and other stakeholders if appropriate. The feedback from these consultations will be considered by the FTSE Russell Index Governance Board before approval is granted.

2.2.2 Where FTSE Russell determines that the Ground Rules are silent or do not specifically and unambiguously apply to the subject matter of any decision, any decision shall be based as far as practical on the Statement of Principles. After making any such determination, FTSE Russell shall advise the market of its decision at the earliest opportunity. Any such treatment will not be considered as an exception or change to the Ground Rules, or to set a precedent for future action, but FTSE Russell will consider whether the Ground Rules should subsequently be updated to provide greater clarity.

² FTSE is not the benchmark administrator of the Index Series as the term administrator is defined in the [IOSCO Principles for Financial Benchmarks](#) and [Regulation \(EU\) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds](#) (the European Benchmark Regulation) and [The Benchmarks \(Amendment and Transitional Provision\) \(EU Exit\) Regulations 2019](#) (the UK Benchmark Regulation).

Section 3

FTSE Russell index policies

3. FTSE Russell index policies

These Ground Rules should be read in conjunction with the following policy documents, which can be accessed using the links below:

3.1 Queries and Complaints

FTSE Russell's complaints procedure can be accessed using the following link:

[FTSE Russell Benchmark Determination Complaints-Handling Policy.pdf](#)

3.2 Index Policy for Trading Halts and Market Closures

Guidance for the treatment of index changes in the event of trading halts or market closures can be found using the following link:

[Index Policy for Trading Halts and Market Closures.pdf](#)

3.3 Index Policy in the Event Clients are Unable to Trade a Market or a Security

3.3.1 Details of FTSE Russell's treatment can be accessed using the following link:

[Index Policy in the Event Clients are Unable to Trade a Market or a Security.pdf](#)

3.4 Recalculation Policy and Guidelines

3.4.1 Where an inaccuracy is identified, FTSE Russell will follow the steps set out in the FTSE Russell Index Recalculation Guidelines when determining whether an index or index series should be recalculated and/or associated data products reissued. Users of the Russell 1000 Custom TPI Climate Transition Index will be notified through appropriate media.

For further information, please refer to the FTSE Russell Recalculation Policy and Guidelines document, which is available on the FTSE Russell website using the link below:

[Recalculation Policy and Guidelines Equity Indices.pdf](#)

3.5 Recalculation Policy and Guidelines – ESG Data and Scores

Where an inaccuracy in ESG data is identified, FTSE Russell will follow the guidelines set out in this document when determining if ESG data should be recalculated.

[Recalculation Policy and Guidelines ESG Products.pdf](#)

3.6 Policy for Benchmark Methodology Changes

Details of FTSE Russell's policy for making benchmark methodology changes can be accessed using the following link:

[Policy for Benchmark Methodology Changes.pdf](#)

3.7 FTSE Russell Governance Framework

To oversee its indices, FTSE Russell employs a governance framework that encompasses product, service and technology governance. The framework incorporates the London Stock Exchange Group's three lines of defence risk management framework and is designed to meet the requirements of the IOSCO Principles for Financial Benchmarks³, the European benchmark regulation⁴ and the UK benchmark regulation⁵. The FTSE Russell Governance Framework can be accessed using the following link:

[FTSE Russell Governance Framework.pdf](#)

3.8 Real Time Status Definitions

For indices that are calculated in real time, please refer to the following guide for details of real-time status definitions:

[Real Time Status Definitions.pdf](#)

³ IOSCO Principles for Financial Benchmarks Final Report, FR07/13 July 2013.

⁴ Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds.

⁵ The Benchmarks (Amendment and Transitional Provision) (EU Exit) Regulations 2019.

Section 4

Eligible securities

4. Eligible securities

- 4.1 The eligible securities of each Russell 1000 Custom TPI Climate Transition Index are the constituents of the corresponding underlying index detailed in table one.
- 4.2 Securities that are members of the applicable exclusion list are not eligible for membership of the relevant index. The applicable exclusions lists are detailed in table one and the definitions are included in Appendix A.

Table 1		Exclusion categories									
Index name	Underlying universe	Minimum set of exclusions	Conduct related	Product related							
			Controversies	Controversial weapons ⁶⁷	Military weapons	Nuclear weapons	Firearms	Tobacco (A)	Tobacco (B)	Fossil fuels reserves	Coal reserves
Russell 1000 Custom TPI Climate Transition Index	Russell 1000 Index			X							

⁶ Exclusion list reviewed in March and September.

⁷ Please see Appendix A

4.3 Excluded companies

4.3.1 Product and activity involvement data are collected from publicly available information by FTSE Russell. Where data is not obtained by FTSE Russell, external sources are used to supplement the data including from Sustainalytics.

4.4 Multiple lines

4.4.1 All lines of the same company that are eligible securities are eligible for inclusion in the index, where they are eligible for the underlying index.

Section 5

ESG data inputs

5. ESG data inputs

5.1.1 The following ESG datasets are used in the construction of the Russell 1000 Custom TPI Climate Transition Index.

ESG data inputs	Details	Used for selection, weighting or exclusion ⁸
FTSE green revenues	FTSE Russell's green revenues data model identifies companies providing green products and services and classifies associated revenues based on the Green Revenues Classification System (GRCS). GRCS is a taxonomy used to define and measure the industrial transition to a green economy. More information can be found here: ftse-green-revenues-classification-system.pdf	Weighting
TPI management quality (MQ)	FTSE Russell's TPI management quality (MQ) data evaluates and tracks the quality of companies' governance/management of their greenhouse gas emissions and of risks and opportunities related to the low-carbon transition. More information can be found here: https://www.transitionpathwayinitiative.org/methodology	Weighting
TPI carbon performance (CP) scores	TPI carbon performance (CP) scores assess how companies' carbon performance now and in the future might compare to the international targets and national pledges made as part of the Paris Agreement. More information can be found here: https://www.transitionpathwayinitiative.org/methodology	Weighting
Product-related data – FTSE Russell	FTSE exclusion lists on the activities of companies with exposure to the products or services that are listed in Section 7 of the Guide to the Construction and Maintenance of FTSE Exclusion Lists.pdf .	Exclusion
Carbon emissions and carbon reserves data – Trucost	Trucost environmental data measures environmental impact including greenhouse gas emissions and fossil fuel reserves. More information can be found: https://www.marketplace.spglobal.com/en/datasets/trucost-environmental-(46)	Weighting

5.1.2 TPI Carbon Performance scores have lower data coverage in certain markets and for smaller companies. This may limit the re-weighting based on this data set for single market indices in this index. It is expected that data coverage will increase over time.

⁸ Definitions:
 Selection – ESG data is used to select or rank constituents or calculate minimum scores or thresholds.
 Weighting – ESG data is used to calculate the weight of a constituent in an index.
 Exclusion – ESG data is used to exclude companies from the index.

5.1.3 Further information on ESG data provided by FTSE Russell and third parties used in this index can be found in the following guide:

[Guide to FTSE and Third Party ESG ESG Data used in FTSE Russell Indices](#). This includes information on the data and standards used for these ESG data inputs. These data sets may include estimated data.

Section 6

Index construction

6. Index construction

6.1 The Transition Pathway Initiative (TPI)

- 6.1.1 TPI assesses companies' progress on the transition to a low-carbon economy on two dimensions: management quality and carbon performance.
- 6.1.2 TPI management quality (MQ) assesses the quality of companies' management of their greenhouse gas emissions and of risks and opportunities related to the low-carbon transition. MQ scores are derived from the climate theme data from FTSE Russell's ESG data model based on TPI's methodology, which is published on the public website: <https://www.transitionpathwayinitiative.org/methodology>
- 6.1.3 TPI Carbon Performance (CP) assesses individual companies' current and projected future emissions pathways and how this compares to the international targets and national pledges made as part of the UN Paris Agreement. Companies that receive an assessment are categorized into different groups, which are described in the [Guide to FTSE and Third Party ESG Data used in FTSE Russell Indices](#) and are provided by TPI on an annual basis.

6.2 Index construction

- 6.2.1 The unconstrained index weight of each constituent in the Russell 1000 Custom TPI Climate Transition Index w_i is:

$$w_i = \frac{v_i}{\sum_j v_j}$$

where:

$$v_i = w_i' \times A_i^{FF} \times A_i^{CE} \times A_i^{GR} \times A_i^{MQ} \times A_i^{CP}$$

and:

- w_i' is the free float adjusted market capitalisation weight of stock i in the eligible universe.
- A_i^{FF} is the fossil fuel reserve adjustment for stock i (see rule 0).
- A_i^{CE} is the low operational carbon emissions adjustment for stock i (see rule 0).
- A_i^{GR} is the green revenue adjustment for stock i (see rule 0).
- A_i^{MQ} is the TPI management quality adjustment for stock i (see rule 6.2.4).
- A_i^{CP} is the TPI carbon performance adjustment for stock i (see rule 6.2.5).

- 6.2.2 The Russell 1000 Custom TPI Climate Transition Index is constructed using the fixed tilt methodology. The strength of the factor tilt is a fixed number for all rebalances. See [FTSE Global Factor Index Series](#) for more details on index construction.

6.2.3 **Fossil fuel reserves** tilts, **operational carbon emissions** tilts and **green revenue** tilts are based on each company's fossil fuel reserves, operational carbon emissions and the FTSE Green Revenues ratio, respectively. The fossil fuel reserve and operational carbon emissions tilts follow the definitions and methodologies as detailed in FTSE Global Climate Index Series Ground Rules. The Green Revenue tilt A_i^{GR} is defined as $(1 + GRR_i)$, where GRR_i is the FTSE Green Revenues ratio defined in the FTSE Green Revenues Index Series Ground Rules. If constituent Green Revenues ratio is not available, it will be assumed to have no exposure to the green economy and GRR_i will be set to 0.

6.2.4 The **TPI management quality adjustment** for stock i is defined as:

$$A_i^{MQ} = (S_i^{MQ})^a \times w'_k / w_k^{MQ}$$

where management quality Z-scores are mapped to a S-score $S_i^{MQ} \in [0, 1]$, using the cumulative normal distribution with mean zero and standard deviation one. The creation of S-scores follows the process described in the FTSE Global Factor Index Series Ground Rules; k is the ICB regional industry that stock i belongs to, w'_k is the free float adjusted market capitalisation regional industry weight of the eligible universe and w_k^{MQ} is the regional industry weight determined by applying a double tilt using the S-score S_i^{MQ} to the free float adjusted market capitalisation stock weights of the underlying universe, a is the tilt strength defined in 6.6.1.

6.2.5 The TPI carbon performance adjustment A_i^{CP} is assigned to each of the groups detailed in the Guide to FTSE and Third Party ESG Data used in FTSE indices as follows:

- Companies that are aligned to below 2°C (Pulp and Paper) or 1.5°C (all other sectors) are assigned an adjustment factor of 2.
- Companies that are aligned to 2°C (Pulp and Paper) or 2°C (all other sector) are assigned an adjustment factor of 1.5.
- Companies are aligned to the Paris Pledges (Pulp and Paper) or National Pledges/International Pledges (all other sectors) level are assigned an adjustment factor of 0.8.
- Companies that are not aligned or have insufficient disclosures to enable such an assessment are assigned an adjustment factor 0.
- Companies are that not assessed are assigned an adjustment of 1.

6.3 Capacity constraints and minimum stock weights

6.3.1 The maximum stock level capacity ratio and constraints are applied to the index without narrowing as detailed in the FTSE Global Factor Index Series Ground Rules.

6.3.2 Any company that is aligned to below 2°C/1.5°C or 2°C/below 2°C or in the TPI Carbon Performance assessment with the index weight less than the minimum stock level weight is set as the minimum stock level weight listed in Table 2.

6.3.3 A minimum stock level weight in Table 2 is then applied to the remaining constituents that are not covered in rule 6.3.2. Any security level index weight that is less than this minimum weight threshold is treated as having a zero weight in the Russell 1000 Custom TPI Climate Transition Index. Any resulting excess weight will be redistributed amongst the remaining constituents and may cause breaches of the constraints in rule 6.3.1.

6.4 Country and industry exposure constraints

6.4.1 The maximum active country and industry exposure constraints are defined by the parameters P and Q are applied to the index as detailed in the FTSE Global Factor Index Series Ground Rules.

6.5 Index back-histories

- 6.5.1 The annual fossil fuel reserves, operational carbon emissions and annual sales data prior to June 2017 are lagged by one year.
- 6.5.2 TPI data as of September 2018 is used in the index review process prior to 2018.

6.6 Fixed tilt indices

6.6.1 Table one displays the parameters used in the fixed tilt indices.

Table 2: fixed tilt index parameters

Index	Tilt strengths					Constraints				
	Fossil fuel reserves	Operational carbon emission intensity	Green revenue	TPI management quality	TPI carbon performance	P**	Q**	Max stock weight (%)	Min stock weight (b.p.)	Max capacity ratio
Russell 1000 Custom TPI Climate Transition Index	1	1	1	2	1	0.2	0.05	–	0.5*	<20x

*See rule 6.3 for more detail.

**See rule 6.4 for more detail.

Section 7

Periodic review of constituents

7. Periodic review of constituents

7.1 Review dates

7.1.1 The Russell 1000 Custom TPI Climate Transition Index will be reviewed annually in June. The data cut-off dates for ESG data inputs are in the [Guide-to-FTSE-and-Third-Party-ESG-Data-used-in-FTSE-Russell-Indices.pdf](#)

7.1.2 The Russell 1000 Custom TPI Climate Transition Index will use stock prices available as at the close of business on the Wednesday before the second Friday of the review month (price cut-off date) and use shares and free float adjustment as of effective date.

7.1.3 For the Russell 1000 Custom TPI Climate Transition Index the review will be implemented on the same day as the Russell annual reconstitution. For details of the implementation dates of Russell indices, please refer to the Russell US Equity Indices construction and methodology, available at [Russell-US](#).

Section 8

Changes to constituent companies

8. Changes to constituent companies

8.1 Intra-review additions

8.1.1 Additions to the Russell 1000 Index will be assessed for inclusion in the Russell 1000 Custom TPI Climate Transition Index at the next annual review.

8.2 Intra-review deletions

8.2.1 A constituent will be removed from the Russell 1000 Custom TPI Climate Transition Index if it is being removed from the Russell 1000 Index and its weight will be distributed pro-rata amongst the remaining constituents.

8.3 Intra-review changes to exclusion lists

8.3.1 A constituent will be deleted from the Russell 1000 Custom TPI Climate Transition Index if it is added to the corresponding exclusion lists detailed in table one in rule 4.1. The deletion will be concurrent with its addition to the exclusion lists.

8.3.2 A stock that is removed from a relevant exclusion list detailed in table one in rule 4.1 will be considered for inclusion at the next periodic review.

Section 9

Corporate actions and events

9. Corporate actions and events

9.1 If a constituent in the underlying index has a stock split, stock consolidation, rights issue, bonus issue, a change in the number of shares in issue or a change in free float, the constituent's weighting in the Russell 1000 Custom TPI Climate Transition Index will remain unchanged pre and post such an event.

9.2 Full details of changes to constituent companies due to corporate actions and events can be accessed in the Corporate Actions and Events Guide for Non Market Cap Weighted Indices using the following link:

[Corporate Actions and Events Guide for Non Market Cap Weighted Indices.pdf](#)

A corporate action is an action on shareholders with a prescribed ex-date. The share price will be subject to an adjustment on the ex-date. The index will be adjusted in line with the ex-date.

These include the following:

- capital repayments;
- rights issues/entitlement offers;
- stock conversion;
- splits (sub-division)/reverse splits (consolidation); and
- scrip issues (capitalisation or bonus issue).

A corporate event is a reaction to company news (event) that may impact the index depending on the index rules. For example, a company announces a strategic shareholder is offering to sell their shares (secondary share offer) – this could result in a free float weighting change in the index. Where an index adjustment is required, FTSE will provide notice advising of the timing of the change.

9.3 Suspension of dealing

Suspension of dealing rules can be found within the Corporate Actions and Events Guide for Non Market Cap Weighted Indices.

9.4 Takeovers, mergers and demergers

The treatment of takeovers, mergers and demergers can be found within the Corporate Actions and Events Guide for Non Market Cap Weighted Indices.

Section 10

Indices algorithm and calculation method

10. Indices algorithm and calculation method

10.1 Prices

10.1.1 The Russell 1000 Custom TPI Climate Transition Index uses actual closing mid-market or last trade prices, where available, for securities with local market quotations. Further details can be accessed using the following link:

[Closing Prices Used For Index Calculation.pdf](#)

10.2 Calculation frequency

10.2.1 The Russell 1000 Custom TPI Climate Transition Index will be calculated on an end-of-day basis and displayed to eight decimal points.

10.3 Index calculation

10.3.1 The Russell 1000 Custom TPI Climate Transition Index calculated using the algorithm described below:

$$\sum_{i=1}^N \frac{(p_i \times e_i \times s_i \times f_i \times c_i)}{d}$$

Where:

- $i=1,2,\dots,N$
- N is the number of securities in the index.
- p_i is the latest trade price of the component security (or the price at the close of the index on the previous day).
- e_i is the exchange rate required to convert the security's currency into the index's base currency.
- s_i is the number of shares in issue used by FTSE Russell for the security, as defined in these Ground Rules.
- f_i is the investability weighting factor to be applied to a security to allow amendments to its weighting, expressed as a number between 0 and 1, where 1 represents a 100% free float. This factor is published by FTSE Russell for each security in the underlying index.
- c_i is the Weighting Factor to be applied to a security to correctly weight that security in the index. This factor maps the investable market capitalisation of each stock to a notional market capitalisation for inclusion in the index.
- d is the divisor, a figure that represents the total issued share capital of the index at the base date. The divisor can be adjusted to allow changes in the issued share capital of individual securities to be made without distorting the index.

Appendix A

Exclusions

Product-related exclusions

	Product involvement categories	Involvement threshold for exclusion
Controversial weapons	Chemical and biological weapons	
	Companies producing chemical or biological weapons and their components, including all precursors, munitions, devices or equipment specifically designed for, and used directly in connection with, these weapons. Secondary products and services to chemical and biological weapons that are specific to chemical and biological weapons	Greater than 0% of revenues
	Cluster munitions	
	Companies producing cluster munitions as defined in the convention on cluster munitions and their components, including all precursors, munitions, devices or equipment specifically designed for, and used directly in connection with, these weapons. Secondary products and services to cluster munitions that are specific to cluster munitions.	Greater than 0% of revenues
	Anti-personnel landmines	
	Companies that produce anti-personnel mines as defined in the 1997 Convention on the Prohibition of the Use, Stockpiling, Production and Transfer of Anti-Personnel Mines and on their Destruction (Ottawa Convention). Secondary products and services to anti-personnel mines that are specific to anti-personnel mines.	Greater than 0% of revenues

Appendix B

Further information

A Glossary of Terms used in FTSE Russell's Ground Rules documents can be found using the following link:

[Glossary.pdf](#)

The FTSE Russell ESG Metrics website can be found using the following link: [ESG Metrics](#)

Further information on the Russell 1000 Custom TPI Climate Transition Index is available from FTSE Russell.

For contact details, please visit the FTSE Russell website or contact FTSE Russell client services at info@ftserussell.com.

Website: www.lseg.com/en/ftse-russell/

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