

Russell 1000 Climate Index

Data as at: 30 June 2025

The Russell 1000 Climate Index is designed to reflect the performance of a diversified basket of securities where their weights are varied based on three types of climate related analysis (carbon emissions, fossil fuel reserves, and green revenues data). The index therefore incorporates both the risks and the opportunities associated with climate change and the transition to a green economy.

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 Climate	12.2	5.3	5.3	15.8	71.3	113.3	19.6	16.4	20.8	16.0	17.0
Russell 1000	11.1	6.1	6.1	15.7	71.0	112.8	19.6	16.3	20.0	15.4	16.5

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell 1000 Climate	2.0	11.6	21.5	-4.6	32.1	24.1	26.8	-21.1	28.1	25.3
Russell 1000	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
Russell 1000 Climate	0.8	1.1	1.0	0.9		-20.0	-20.0	-26.5	-34.4
Russell 1000	0.8	1.2	1.0	0.8		-19.1	-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 use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, 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 %
Microsoft Corp	Software and Computer Services	4,335,653	7.75
Nvidia	Technology Hardware and Equipment	3,697,885	6.61
Apple Inc.	Technology Hardware and Equipment	3,060,483	5.47
Amazon.Com	Retailers	2,008,437	3.59
Tesla	Automobiles and Parts	1,713,162	3.06
Meta Platforms Inc	Software and Computer Services	1,421,906	2.54
Broadcom	Technology Hardware and Equipment	1,214,626	2.17
Alphabet Class A	Software and Computer Services	1,048,052	1.87
Alphabet Class C	Software and Computer Services	884,000	1.58
JPMorgan Chase & Co	Banks	779,822	1.39
Totals		20,164,025	36.04

ICB Supersector Breakdown

		Russell 1000 Climate		Russell 1000®		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	128	38.10	-	-	38.10
1510	Telecommunications	17	2.14	-	-	2.14
2010	Health Care	94	8.62	-	-	8.62
3010	Banks	30	3.04	-	-	3.04
3020	Financial Services	59	5.48	-	-	5.48
3030	Insurance	40	2.09	-	-	2.09
3510	Real Estate	57	2.30	-	-	2.30
4010	Automobiles and Parts	12	3.39	-	-	3.39
4020	Consumer Products and Services	42	1.56	-	-	1.56
4030	Media	16	1.84	-	-	1.84
4040	Retailers	37	7.40	-	-	7.40
4050	Travel and Leisure	30	2.05	-	-	2.05
4510	Food Beverage and Tobacco	29	1.70	-	-	1.70
4520	Personal Care Drug and Grocery Stores	15	1.60	-	-	1.60
5010	Construction and Materials	28	1.40	-	-	1.40
5020	Industrial Goods and Services	143	11.39	-	-	11.39
5510	Basic Resources	12	0.63	-	-	0.63
5520	Chemicals	15	0.79	-	-	0.79
6010	Energy	29	1.85	-	-	1.85
6510	Utilities	26	2.64	-	-	2.64
Totals		859	100.00			

Country/Market Breakdown

	Russell 1000 Climate		Russell 1000®		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Canada	1	0.03	-	-	0.03
Netherlands	1	0.02	-	-	0.02
USA	857	99.95	-	-	99.95
Totals	859	100.00		0.00	

INFORMATION

Index Universe

Russell 1000

Index Launch

13 December 2017

Base Date

16 September 2011

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

EUR,USD,GBP,JPY and Local

Review Dates

Annually in June

Index Characteristics

Attributes	Russell 1000 Climate	Russell 1000®
Number of constituents	859	-
Dividend Yield %	1.17	-
Constituent (Wgt %)		
Average	0.12	-
Largest	7.75	-
Median	0.03	-
Top 10 Holdings (Wgt %)	36.03	-

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