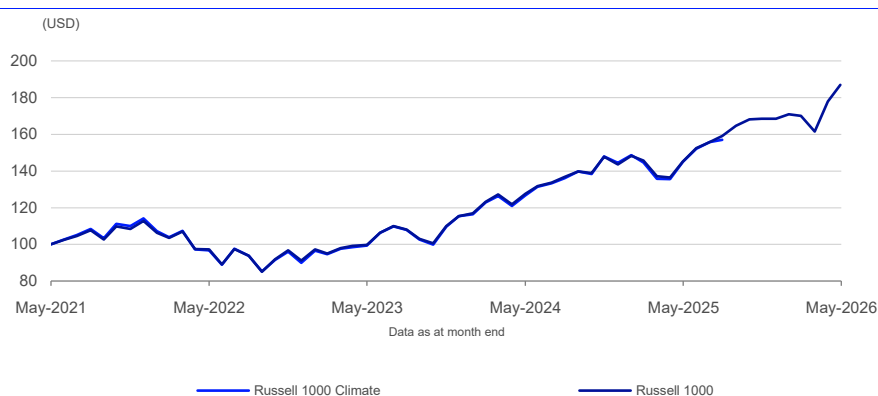


# Russell 1000 Climate Index

Data as at: 29 May 2026

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	-	-	-	-	-	-	-	-	-	-	-
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 Climate	11.6	21.5	-4.6	32.1	24.1	26.8	-21.1	28.1	25.3	8.7
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 Climate	-	-	-	-	-	-	-	-
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 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 %
Nvidia	Technology Hardware and Equipment	4,941,904	7.43
Apple Inc.	Technology Hardware and Equipment	4,654,942	7.00
Microsoft Corp	Software and Computer Services	3,924,498	5.90
Amazon.Com	Retailers	2,477,612	3.73
Tesla	Automobiles and Parts	2,350,245	3.53
Alphabet Class A	Software and Computer Services	2,261,908	3.40
Broadcom	Technology Hardware and Equipment	1,968,651	2.96
Alphabet Class C	Software and Computer Services	1,875,890	2.82
Meta Platforms Inc	Software and Computer Services	1,218,509	1.83
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	854,434	1.28
<b>Totals</b>		<b>26,528,592</b>	<b>39.89</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	Russell 1000 Climate		Russell 1000®		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	124	43.29	-	-	43.29
1510	Telecommunications	16	2.23	-	-	2.23
2010	Health Care	90	7.98	-	-	7.98
3010	Banks	29	2.89	-	-	2.89
3020	Financial Services	58	4.71	-	-	4.71
3030	Insurance	40	1.58	-	-	1.58
3510	Real Estate	57	2.04	-	-	2.04
4010	Automobiles and Parts	12	3.91	-	-	3.91
4020	Consumer Products and Services	41	1.12	-	-	1.12
4030	Media	14	1.14	-	-	1.14
4040	Retailers	37	7.05	-	-	7.05
4050	Travel and Leisure	29	1.53	-	-	1.53
4510	Food Beverage and Tobacco	28	1.45	-	-	1.45
4520	Personal Care Drug and Grocery Stores	14	1.31	-	-	1.31
5010	Construction and Materials	27	1.40	-	-	1.40
5020	Industrial Goods and Services	140	10.36	-	-	10.36
5510	Basic Resources	12	0.82	-	-	0.82
5520	Chemicals	15	0.71	-	-	0.71
6010	Energy	26	2.10	-	-	2.10
6510	Utilities	25	2.38	-	-	2.38
<b>Totals</b>		<b>834</b>	<b>100.00</b>			

## Country/Market Breakdown

Country/Market	Russell 1000 Climate		Russell 1000®		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	1	0.03	-	-	0.03
Netherlands	1	0.01	-	-	0.01
USA	832	99.96	-	-	99.96
<b>Totals</b>	<b>834</b>	<b>100.00</b>		<b>0.00</b>	

## 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	834	-
Constituent (Wgt %)		
Average	0.12	-
Largest	7.43	-
Median	0.03	-
Top 10 Holdings (Wgt %)	39.88	-

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