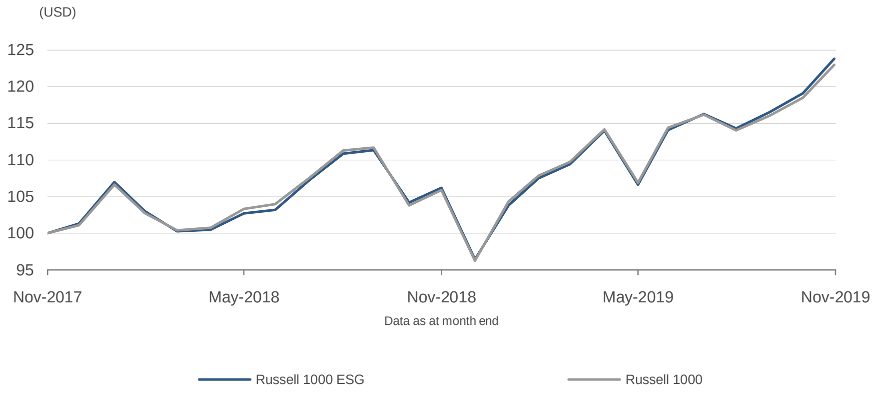
Russell 1000 ESG Index

Data as at: 29 November 2019

The Russell 1000 ESG index is designed to align investment and ESG objectives into a broad benchmark, whilst maintaining industry neutrality. Company weights within the Index are “tilted” using FTSE Russell’s ESG Ratings and subsequently, industry neutral re-weighting is applied so that the industry weights in the Index match the underlying index universe. As a result, the Russell 1000 ESG index has risk/return characteristics similar to the underlying universe with the added benefit of improved ESG metrics.

2-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 ESG	8.3	16.1	28.3	16.5	51.8	-	14.9	-	14.6	11.7	-
Russell 1000	7.8	15.0	27.7	16.1	50.8	67.0	14.7	10.8	15.0	11.9	12.1

* 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)	2014	2015	2016	2017	2018
Russell 1000 ESG	-	-	13.2	21.5	-4.8
Russell 1000	13.2	0.9	12.1	21.7	-4.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 ESG	1.2	1.3	-	-	-15.7	-19.4	-	-
Russell 1000	1.1	1.2	0.9	1.1	-15.7	-19.7	-19.7	-19.7

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 - Russell 1000 ESG

Constituent	ICB Sector	Russell 1000 ESG (Wgt %)	RUSSELL 1000 (Wgt %)	Diff %
Apple Inc.	Technology Hardware & Equipment	5.30	4.17	1.13
Microsoft Corp	Software & Computer Services	5.27	3.95	1.32
JPMorgan Chase & Co	Banks	2.25	1.44	0.81
Johnson & Johnson	Pharmaceuticals & Biotechnology	1.95	1.26	0.69
Amazon.Com	General Retailers	1.88	2.57	-0.69
Visa	Financial Services	1.76	1.11	0.65
Bank of America	Banks	1.56	0.97	0.59
Alphabet Class C	Software & Computer Services	1.47	1.37	0.10
Alphabet Class A	Software & Computer Services	1.45	1.35	0.10
Procter & Gamble	Household Goods & Home Construction	1.34	1.04	0.30
Totals		**24.23**	**19.23**	

ICB Supersector Breakdown

		Russell 1000 ESG		RUSSELL 1000		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
0500	Oil & Gas	22	3.94	47	4.02	-0.08
1300	Chemicals	16	1.82	28	1.71	0.11
1700	Basic Resources	4	0.34	11	0.40	-0.06
2300	Construction & Materials	6	0.31	17	0.60	-0.29
2700	Industrial Goods & Services	86	12.21	155	12.25	-0.03
3300	Automobiles & Parts	4	0.49	13	0.76	-0.26
3500	Food & Beverage	20	3.02	33	2.87	0.14
3700	Personal & Household Goods	19	3.99	50	4.13	-0.14
4500	Health Care	51	12.57	94	12.59	-0.02
5300	Retail	44	8.87	61	8.11	0.77
5500	Media	18	2.18	40	2.70	-0.53
5700	Travel & Leisure	26	2.85	44	2.83	0.02
6500	Telecommunications	4	2.05	8	1.99	0.06
7500	Utilities	28	3.08	36	3.11	-0.04
8300	Banks	17	7.55	47	5.54	2.01
8500	Insurance	22	2.52	43	4.02	-1.49
8600	Real Estate	28	1.90	92	4.00	-2.10
8700	Financial Services	32	7.06	55	5.75	1.31
9500	Technology	61	23.25	125	22.62	0.63
Totals		**508**	**100.00**	**999**	**100.00**	

Index Characteristics

Attributes	Russell 1000 ESG	RUSSELL 1000
Number of constituents	508	999
Dividend Yield %	2.04	-
Constituent (Wgt %)		
Average	0.20	0.10
Largest	5.30	4.17
Median	0.07	0.03
Top 10 Holdings (Wgt %)	24.23	20.37

INFORMATION

Index Universe

Russell 1000 Index

Launch Date

20 November 2017

Base Date

26 June 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD

Review Dates

Annually in June

Data definitions available from info@ftserussell.com

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Services Team office:

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