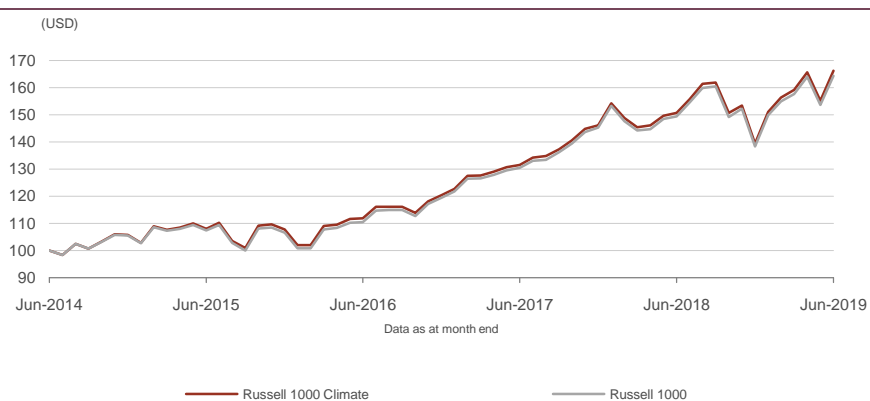


Russell 1000 Climate Index

Data as at: 28 June 2019

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	4.4	19.2	19.2	10.3	48.6	66.2	14.1	10.7	15.5	11.4	12.1
Russell 1000	4.2	18.8	18.8	10.0	48.7	64.4	14.1	10.5	15.4	11.5	12.2

* 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 Climate	13.0	2.0	11.6	21.5	-4.6
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 Climate	0.7	1.2	0.9	-	-19.7	-19.7	-19.7	-
Russell 1000	0.7	1.2	0.9	1.1	-19.7	-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

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	Technology Hardware & Equipment	1,097,557	4.00
Microsoft Corp	Software & Computer Services	1,006,660	3.67
Amazon.Com	General Retailers	813,937	2.96
Facebook Class A	Software & Computer Services	457,118	1.66
Johnson & Johnson	Pharmaceuticals & Biotechnology	385,734	1.40
JPMorgan Chase & Co	Banks	375,489	1.37
Alphabet Class C	Software & Computer Services	315,682	1.15
Alphabet Class A	Software & Computer Services	310,268	1.13
Visa	Financial Services	309,451	1.13
Exxon Mobil Corporation	Oil & Gas Producers	305,685	1.11
Totals		5,377,581	19.58

ICB Supersector Breakdown

ICB Code	ICB Supersector	Russell 1000 Climate		RUSSELL 1000		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	39	4.16	55	4.82	-0.66
1300	Chemicals	23	1.60	29	1.85	-0.25
1700	Basic Resources	9	0.41	11	0.42	-0.01
2300	Construction & Materials	13	0.62	17	0.58	0.05
2700	Industrial Goods & Services	148	12.67	159	12.47	0.20
3300	Automobiles & Parts	16	0.91	16	0.78	0.13
3500	Food & Beverage	28	2.93	32	2.97	-0.05
3700	Personal & Household Goods	51	4.07	52	4.11	-0.03
4500	Health Care	89	12.57	91	12.71	-0.14
5300	Retail	54	8.47	54	8.24	0.23
5500	Media	31	2.49	34	2.53	-0.04
5700	Travel & Leisure	34	3.14	42	3.03	0.10
6500	Telecommunications	7	1.94	8	1.94	0.00
7500	Utilities	21	3.26	35	3.11	0.15
8300	Banks	47	5.54	48	5.44	0.10
8500	Insurance	41	4.04	41	4.12	-0.08
8600	Real Estate	92	3.77	93	3.87	-0.10
8700	Financial Services	50	5.67	51	5.66	0.01
9500	Technology	104	21.75	109	21.35	0.40
Totals		897	100.00	977	100.00	

Country Breakdown

Country	Russell 1000 Climate		RUSSELL 1000		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Netherlands	1	0.03	-	-	0.03
USA	896	99.97	977	100.00	-0.03
Totals	897	100.00	977	100.00	

Index Characteristics

Attributes	Russell 1000 Climate	RUSSELL 1000
Number of constituents	897	977
Dividend Yield %	1.86	-
Constituent (Wgt %)		
Average	0.11	0.10
Largest	4.00	3.71
Median	0.04	0.03
Top 10 Holdings (Wgt %)	19.58	19.48

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

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Data definitions available from
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