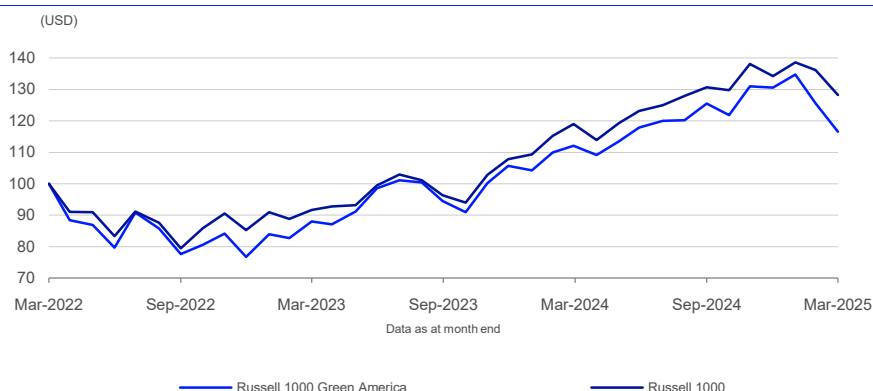


# Russell 1000 Green America Index

Data as at: 31 March 2025

The Russell 1000 Green America Index is designed to measure the performance of the companies with green revenues in the Russell 1000 Index, excluding companies with fossil fuel involvement, and targeting carbon emissions reduction. Companies with involvement in weapons and tobacco or breach the United Nations Global Compact principles are also excluded.

## 3-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 Green America	-10.8	-7.1	-10.8	3.9	16.5	140.3	5.2	19.2	16.9	20.1	20.3
Russell 1000	-4.5	-1.9	-4.5	7.8	28.3	133.3	8.7	18.5	14.2	17.1	17.1

\* 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)	2020	2021	2022	2023	2024
Russell 1000 Green America	42.2	32.8	-28.0	37.8	23.6
Russell 1000	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 Green America	0.2	0.3	0.9	-	-15.5	-26.3	-30.3	-
Russell 1000	0.6	0.6	1.1	0.8	-10.4	-21.6	-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.

### Capping

To limit over concentration in any single security, constituents are capped quarterly so that no more than 22.5% of the indexes weight may be allocated to a single constituent, and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	5,068,247	10.41
Amazon.Com	Retailers	5,005,710	10.28
Microsoft Corp	Software and Computer Services	4,159,485	8.54
Tesla	Automobiles and Parts	3,134,933	6.44
Alphabet Class A	Software and Computer Services	2,306,481	4.74
Alphabet Class C	Software and Computer Services	1,963,014	4.03
Salesforce Inc	Software and Computer Services	1,051,838	2.16
Cisco Systems	Telecommunications Equipment	1,029,916	2.12
International Bus Machns.	Software and Computer Services	961,486	1.97
Oracle Corp.	Software and Computer Services	885,103	1.82
Totals		25,566,214	52.50

ICB Supersector Breakdown

ICB Code		No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	42	20,421,989	41.94
15	Telecommunications	4	2,107,328	4.33
20	Health Care	10	2,917,479	5.99
35	Real Estate	21	2,370,607	4.87
40	Consumer Discretionary	20	9,368,268	19.24
45	Consumer Staples	1	9,772	0.02
50	Industrials	88	9,897,509	20.33
55	Basic Materials	13	705,139	1.45
60	Energy	2	76,436	0.16
65	Utilities	12	818,509	1.68
Totals		213	48,693,036	100.00

Index Characteristics

Attributes	Russell 1000 Green America
Number of constituents	213
Net MCap (USDm)	48,693,036
Dividend Yield %	1.19
Constituent Sizes (Net MCap USDm)	
Average	228,606
Largest	5,068,247
Smallest	1,420
Median	56,132
Weight of Largest Constituent (%)	10.41
Top 10 Holdings (% Index MCap)	52.50

INFORMATION

Index Universe

Russell 1000 Index

Index Launch

5/16/2022

Base Date

6/22/2018

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

EUR,USD,GBP,JPY and Local

Review Dates

Annually in June

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