

Russell New Energy Index

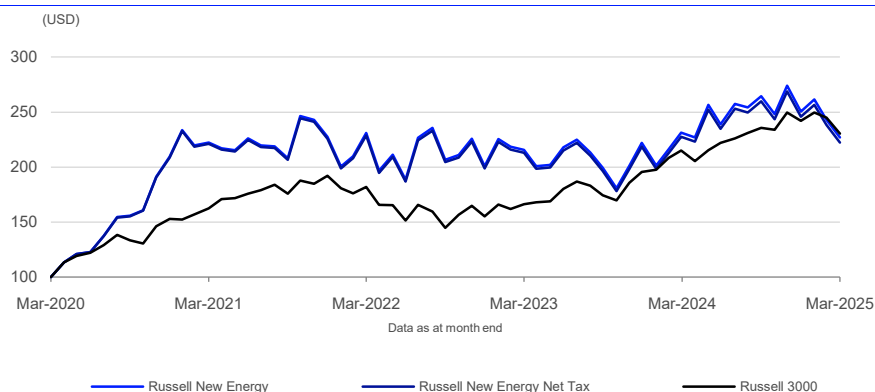
Data as at: 31 March 2025

The Russell New Energy Index is a liquidity-weighted multi-theme index based on the Russell 3000

Index which represents approximately 98% of the investable US equity market. The index employs natural language processing techniques in selecting constituents associated with the underlying themes. The index is designed to represent the performance of companies associated with

solar energy, wind energy, biofuel, hydropower, geothermal energy, nuclear power themes.

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 New Energy	-9.5	-14.2	-9.5	-1.9	-1.8	126.8	-0.6	17.8	23.2	28.2	29.1
Russell New Energy Net Tax	-9.6	-14.4	-9.6	-2.3	-2.9	122.2	-1.0	17.3	23.2	28.2	29.1
Russell 3000	-4.7	-2.2	-4.7	7.2	26.7	130.5	8.2	18.2	14.4	17.2	17.2

* 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)	2020	2021	2022	2023	2024
Russell New Energy	67.1	8.6	-11.7	10.4	12.9
Russell New Energy Net Tax	66.1	8.2	-12.0	10.0	12.4
Russell 3000	20.9	25.7	-19.2	26.0	23.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell New Energy	-0.1	0.0	0.6	-	-17.3	-29.5	-32.1	-
Russell New Energy Net Tax	-0.1	0.0	0.6	-	-17.5	-29.7	-32.6	-
Russell 3000	0.5	0.6	1.1	0.7	-10.5	-21.4	-25.1	-35.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

The index follows a liquidity weighting scheme with a weight cap mechanism to achieve an overall more diversified, better liquidity investable opportunity set.

Capping

Constituents are capped quarterly in March, June, September and December so that no more than 5% of the indexes weight may be allocated to a single constituent.

Liquidity

Stocks in the underlying universe are liquidity screened to ensure tradability.

Transparency

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

Availability

The indexes are calculated based on price, total return, and net total return methodologies, and 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 %
Enphase Energy Inc	Alternative Energy	373,972	5.47
Tesla	Automobiles & Parts	363,212	5.31
Nisource	Gas Water & Multiutilities	355,760	5.20
Public Svc Enterprise Group	Electricity	353,655	5.17
NRG Energy	Electricity	350,604	5.13
First Solar Inc	Alternative Energy	334,271	4.89
Eversource Energy	Electricity	331,052	4.84
NEXTracker	Alternative Energy	327,015	4.78
Constellation Energy	Electricity	326,344	4.77
Nucor Corp	Industrial Metals & Mining	319,182	4.67
Totals		3,435,066	50.24

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	10	1,451,198	21.22
1000	Basic Materials	2	419,220	6.13
2000	Industrials	13	1,822,901	26.66
3000	Consumer Goods	1	363,212	5.31
7000	Utilities	16	2,781,315	40.68
Totals		42	6,837,846	100.00

Index Characteristics

Attributes	Russell New Energy
Number of constituents	42
Dividend Yield %	1.63
Constituent (Wgt %)	
Average	2.38
Largest	5.47
Median	1.64
Top 10 Holdings (Wgt %)	50.23

INFORMATION

Index Universe

Russell 3000 Index

Index Launch

01 February 2023

Base Date

24 June 2016

Base Value

1000

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in June

History

Available from June 2016

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