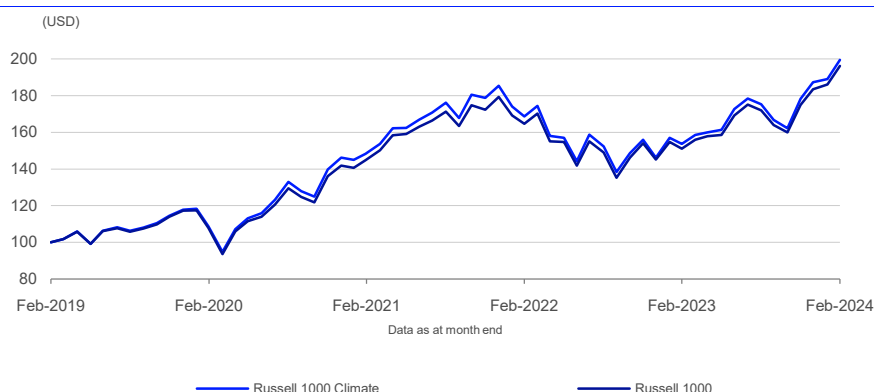


Russell 1000 Climate Index

Data as at: 29 February 2024

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	12.0	13.8	6.5	29.8	34.6	99.5	10.4	14.8	13.0	18.1	19.0
Russell 1000	12.1	14.0	6.9	29.8	35.5	96.2	10.7	14.4	12.6	17.6	18.8

* 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	2019	2020	2021	2022	2023
Russell 1000 Climate	13.0	2.0	11.6	21.5	-4.6	32.1	24.1	26.8	-21.1	28.1
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Climate	2.3	0.6	0.8	0.8	-10.7	-26.5	-34.4	-34.4
Russell 1000	2.4	0.6	0.8	0.8	-10.3	-25.1	-34.6	-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 %
Microsoft Corp	Software and Computer Services	3,131,782	6.81
Apple Inc.	Technology Hardware and Equipment	2,971,290	6.46
Nvidia	Technology Hardware and Equipment	1,931,788	4.20
Amazon.Com	Retailers	1,834,215	3.99
Tesla	Automobiles and Parts	1,032,767	2.25
Meta Platforms Inc	Software and Computer Services	1,030,235	2.24
Alphabet Class A	Software and Computer Services	902,267	1.96
Alphabet Class C	Software and Computer Services	789,757	1.72
Broadcom	Technology Hardware and Equipment	622,016	1.35
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	594,275	1.29
Totals		14,840,391	32.29

ICB Supersector Breakdown

ICB Code	ICB Supersector	Russell 1000 Climate		Russell 1000®		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	128	34.87	133	33.12	1.74
1510	Telecommunications	17	2.22	19	2.03	0.19
2010	Health Care	109	11.75	113	11.84	-0.09
3010	Banks	33	2.62	35	3.25	-0.63
3020	Financial Services	58	4.83	61	5.11	-0.28
3030	Insurance	41	2.17	43	2.29	-0.11
3510	Real Estate	60	2.47	63	2.58	-0.12
4010	Automobiles and Parts	12	2.64	14	1.62	1.03
4020	Consumer Products and Services	43	1.87	53	1.94	-0.07
4030	Media	20	1.35	24	1.42	-0.07
4040	Retailers	38	7.80	42	7.21	0.58
4050	Travel and Leisure	31	2.20	43	2.34	-0.14
4510	Food Beverage and Tobacco	30	2.26	36	2.67	-0.41
4520	Personal Care Drug and Grocery Stores	16	1.88	19	1.91	-0.03
5010	Construction and Materials	22	0.94	26	0.93	0.00
5020	Industrial Goods and Services	144	11.32	158	11.86	-0.53
5510	Basic Resources	13	0.64	18	0.66	-0.02
5520	Chemicals	15	1.08	21	1.12	-0.04
6010	Energy	30	2.47	40	3.75	-1.28
6510	Utilities	29	2.63	46	2.36	0.27
Totals		889	100.00	1007	100.00	

Country Breakdown

Country	Russell 1000 Climate		Russell 1000®		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	1	0.03	-	-	0.03
Jersey	1	0.09	-	-	0.09
Netherlands	1	0.02	-	-	0.02
USA	886	99.86	1007	100.00	-0.14
Totals	889	100.00	1007	100.00	

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	889	1007
Dividend Yield %	1.29	-
Constituent (Wgt %)		
Average	0.11	0.10
Largest	6.81	6.58
Median	0.03	0.03
Top 10 Holdings (Wgt %)	32.27	29.43

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