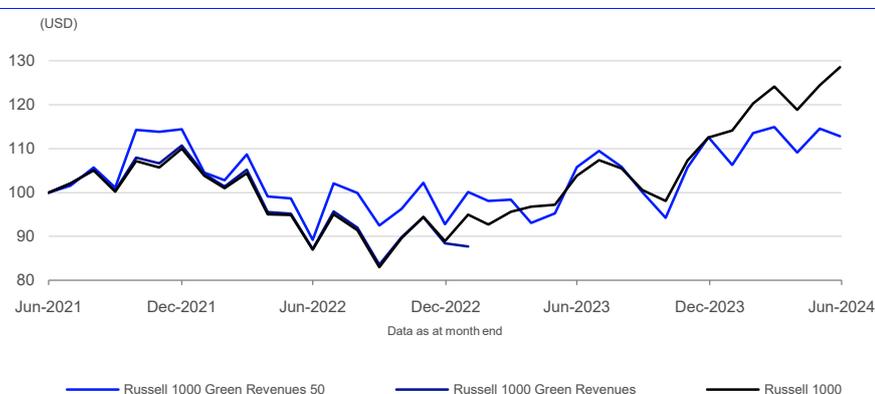


# Russell 1000 Green Revenues 50 Index

Data as at: 28 June 2024

The Russell 1000 Green Revenues 50 Index measures the performance of large-cap companies in the US engaged in the transition to a green economy, based on FTSE Russell's Green Revenues data model. The index comprises the top 50 constituents from the Russell 1000 Index, ranked by industry demeaned Green Revenues percentage. The constituent weights are based on market capitalization and Green Revenues percentage, followed by semi-annual capping at 10% of the index to prevent concentration in large companies.

## 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 Revenues 50	-1.8	0.2	0.2	6.7	12.9	136.0	4.1	18.7	15.1	21.0	23.6
Russell 1000 Green Revenues	-	-	-	-	-	-	-	-	-	-	-
Russell 1000	3.6	14.2	14.2	23.9	28.6	97.7	8.7	14.6	11.4	17.6	18.5

\* 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)	2019	2020	2021	2022	2023
Russell 1000 Green Revenues 50	36.8	60.5	30.0	-18.9	21.4
Russell 1000 Green Revenues	31.5	22.8	26.9	-20.1	-0.9
Russell 1000	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 Green Revenues 50	0.6	0.2	0.8	-	-15.6	-26.7	-40.3	-
Russell 1000 Green Revenues	-	-	-	-	-	-	-	-
Russell 1000	2.3	0.5	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 indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

A transparent and replicable index construction strategy.

### Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

### Capping

To limit over concentration in large companies and sectors, the constituent weights are capped semi-annually so that no more than 10% and no less than 50 bps of the index weight may be allocated to a single constituent, and the ICB industry weights difference between the index and the underlying index cannot be greater than 15%.

### 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 Industry	Net MCap (USDm)	Wgt %
Waste Mgmt Inc	Utilities	148,533	8.60
Tesla	Consumer Discretionary	132,062	7.64
Equinix Inc	Real Estate	124,862	7.23
Eaton Corp PLC	Industrials	94,793	5.49
Hewlett Packard Enterprise	Technology	93,543	5.41
Union Pacific Corp	Industrials	92,029	5.33
Zoom Video Communications	Technology	90,305	5.23
First Solar Inc	Energy	71,201	4.12
Republic Services	Utilities	67,866	3.93
Universal Display Corp.	Technology	60,120	3.48
<b>Totals</b>		<b>975,314</b>	<b>56.44</b>

## ICB Industry Breakdown

		Russell 1000 Green Revenues 50			Russell 1000 Green Revenues			Russell 1000		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	5	303,138	17.54	128	17,957,450	36.36	131	17,868,602	36.03
15	Telecommunications	-	-	-	18	999,661	2.02	19	974,391	1.96
20	Health Care	-	-	-	104	5,323,734	10.78	113	5,571,169	11.23
30	Financials	-	-	-	132	4,758,517	9.63	139	5,168,606	10.42
35	Real Estate	6	247,372	14.32	59	1,088,297	2.20	62	1,188,171	2.40
40	Consumer Discretionary	3	146,463	8.48	165	7,296,355	14.77	176	6,849,532	13.81
45	Consumer Staples	1	15,895	0.92	52	2,043,784	4.14	55	2,160,433	4.36
50	Industrials	20	507,509	29.37	178	5,824,592	11.79	186	5,919,961	11.94
55	Basic Materials	3	70,526	4.08	37	817,669	1.66	38	805,229	1.62
60	Energy	3	117,377	6.79	38	1,926,752	3.90	39	1,871,334	3.77
65	Utilities	9	319,703	18.50	44	1,356,055	2.75	46	1,220,401	2.46
<b>Totals</b>		<b>50</b>	<b>1,727,982</b>	<b>100.00</b>	<b>955</b>	<b>49,392,865</b>	<b>100.00</b>	<b>1004</b>	<b>49,597,829</b>	<b>100.00</b>

## Index Characteristics

Attributes	Russell 1000 Green Revenues 50	Russell 1000 Green Revenues	Russell 1000
Number of constituents	50	955	1004
Dividend Yield %	1.42	-	-
Constituent (Wgt %)			
Average	2.00	0.10	0.10
Largest	8.60	6.76	6.70
Median	0.91	0.03	0.02
Top 10 Holdings (Wgt %)	56.46	34.37	33.02

## INFORMATION

## Index Universe

Russell 1000 Index

## Index Launch

26 February 2021

## Base Date

23 June 2017

## Base Value

1000

## Index Calculation

Real-time, end-of-day

## End-of-Day Distribution

Via FTP and email

## Currency

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

## Review Dates

Semi-annually in June and December

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659