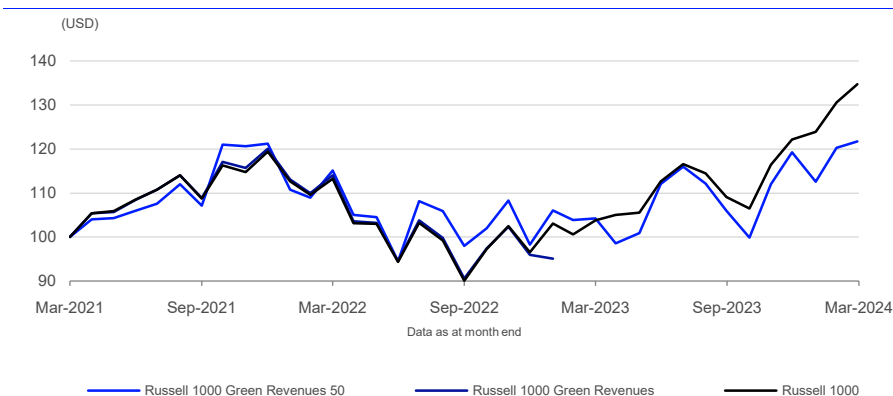


Russell 1000 Green Revenues 50 Index

Data as at: 29 March 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	2.1	14.9	2.1	16.8	21.7	151.5	6.8	20.3	15.5	20.8	23.9
Russell 1000 Green Revenues	-	-	-	-	-	-	-	-	-	-	-
Russell 1000	10.3	23.5	10.3	29.9	34.8	99.0	10.5	14.8	11.8	17.5	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)	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	1.3	0.3	0.8	-	-15.6	-26.7	-40.3	-
Russell 1000 Green Revenues	-	-	-	-	-	-	-	-
Russell 1000	2.8	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 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	148,401	8.40
Equinix Inc	Real Estate	136,205	7.71
Tesla	Consumer Discretionary	117,320	6.64
Union Pacific Corp	Industrials	100,029	5.67
Zoom Video Communications	Technology	99,734	5.65
Eaton Corp PLC	Industrials	94,530	5.35
Hewlett Packard Enterprise	Technology	78,343	4.44
Weyerhaeuser	Real Estate	74,661	4.23
Republic Services	Utilities	66,853	3.79
CSX Corp	Industrials	57,401	3.25
Totals		973,477	55.13

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	293,740	16.64	128	15,804,154	33.03	-	-	-
15	Telecommunications	-	-	-	18	992,703	2.07	-	-	-
20	Health Care	-	-	-	104	5,389,038	11.26	-	-	-
30	Financials	-	-	-	132	4,809,516	10.05	-	-	-
35	Real Estate	6	276,795	15.68	60	1,127,418	2.36	-	-	-
40	Consumer Discretionary	3	133,611	7.57	165	7,225,439	15.10	-	-	-
45	Consumer Staples	1	20,116	1.14	52	2,094,507	4.38	-	-	-
50	Industrials	20	537,799	30.46	177	6,143,918	12.84	-	-	-
55	Basic Materials	3	79,368	4.50	38	906,586	1.89	-	-	-
60	Energy	3	111,122	6.29	39	2,042,939	4.27	-	-	-
65	Utilities	9	313,093	17.73	44	1,311,143	2.74	-	-	-
Totals		50	1,765,644	100.00	957	47,847,361	100.00	0	100.00	

Index Characteristics

Attributes	Russell 1000 Green Revenues 50	Russell 1000 Green Revenues	Russell 1000
Number of constituents	50	957	-
Dividend Yield %	1.39	-	-
Constituent (Wgt %)			
Average	2.00	0.10	-
Largest	8.40	6.57	-
Median	1.02	0.03	-
Top 10 Holdings (Wgt %)	55.13	30.53	-

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

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