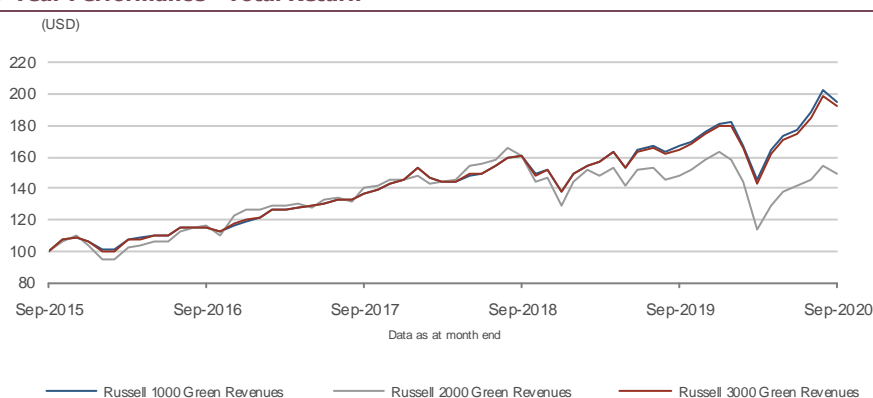


Russell US Green Revenues Indexes

Data as at: 30 September 2020

The Russell US Green Revenue Indexes are designed to obtain increased exposure to US companies engaged in the transition to a green economy. Underlying constituent weights of companies are calculated in proportion to their FTSE Green Revenues Factors. The FTSE Green Revenues Factor for a company is the ratio of green revenues (as classified by the FTSE Green Revenues Classification System) to total revenues.

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 Green Revenues	10.0	34.5	7.6	17.3	43.5	95.4	12.8	14.3	33.8	20.1	15.4
Russell 2000 Green Revenues	5.6	32.1	-8.0	1.0	6.8	50.0	2.2	8.4	41.4	28.4	20.6
Russell 3000 Green Revenues	9.8	34.3	6.6	16.2	40.7	92.1	12.1	13.9	34.0	20.5	15.6

* 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)	2015	2016	2017	2018	2019
Russell 1000 Green Revenues	0.9	12.0	21.7	-4.8	31.5
Russell 2000 Green Revenues	-4.4	21.4	15.0	-10.8	25.9
Russell 3000 Green Revenues	0.5	12.7	21.2	-5.2	31.1

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	0.5	0.6	0.9	1.0	-34.5	-34.5	-34.5	-34.5
Russell 2000 Green Revenues	0.0	0.1	0.4	0.6	-41.5	-41.5	-41.5	-41.5
Russell 3000 Green Revenues	0.5	0.6	0.9	1.0	-34.9	-34.9	-34.9	-34.9

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.

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 - Russell 1000 Green Revenues

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Apple Inc.	Technology	1,891,868	6.03
Microsoft Corp	Technology	1,572,744	5.02
Amazon.Com	Consumer Discretionary	1,480,048	4.72
Tesla	Consumer Discretionary	633,472	2.02
Facebook Class A	Technology	611,733	1.95
Alphabet Class A	Technology	439,309	1.40
Alphabet Class C	Technology	434,826	1.39
Johnson & Johnson	Health Care	381,873	1.22
Procter & Gamble	Consumer Staples	329,468	1.05
Visa	Industrials	328,421	1.05
Totals		8,103,762	25.85

Top 10 Constituents - Russell 2000 Green Revenues

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Sunrun	Utilities	17,743	0.97
Darling Ingredients	Consumer Staples	11,485	0.63
Penn National Gaming	Consumer Discretionary	9,292	0.51
Plug Power Inc	Energy	8,611	0.47
Meritage Homes	Consumer Discretionary	8,070	0.44
MyoKardia	Health Care	6,468	0.35
LHC Group	Health Care	6,160	0.34
iRhythm Technologies	Health Care	6,151	0.34
RH	Consumer Discretionary	6,107	0.33
Novavax	Health Care	6,029	0.33
Totals		86,118	4.70

ICB Industry Breakdown

ICB Code	ICB Industry	Russell 1000 Green Revenues			Russell 2000 Green Revenues			Russell 3000 Green Revenues		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	132	8,545,111	27.25	171	204,495	11.16	303	8,748,816	26.36
15	Telecommunications	25	1,121,990	3.58	48	31,963	1.74	73	1,153,791	3.48
20	Health Care	115	4,199,645	13.39	456	354,556	19.35	571	4,554,978	13.72
30	Financials	142	2,753,235	8.78	414	258,189	14.09	556	3,014,193	9.08
35	Real Estate	81	1,011,561	3.23	114	120,234	6.56	195	1,132,237	3.41
40	Consumer Discretionary	166	5,521,427	17.61	269	284,347	15.52	435	5,808,665	17.50
45	Consumer Staples	54	1,717,395	5.48	56	64,884	3.54	110	1,781,440	5.37
50	Industrials	169	4,180,384	13.33	276	288,090	15.72	445	4,467,869	13.46
55	Basic Materials	37	568,299	1.81	64	72,640	3.96	101	641,076	1.93
60	Energy	39	647,837	2.07	79	50,935	2.78	118	698,847	2.11
65	Utilities	41	1,088,092	3.47	44	102,279	5.58	85	1,190,488	3.59
Totals		1001	31,354,974	100.00	1991	1,832,611	100.00	2992	33,192,400	100.00

INFORMATION**Index Universe**

Russell 1000, 2000 and 3000

Index Launch

2 June 2016

Base Date

28 June 2010

Base Value

1000

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	Russell 1000 Green Revenues	Russell 2000 Green Revenues	Russell 3000 Green Revenues
Number of constituents	1001	1991	2992
Dividend Yield %	1.66	1.58	1.65
Constituent (Wgt %)			
Average	0.10	0.05	0.03
Largest	6.03	0.97	5.70
Median	0.03	0.03	0.00
Top 10 Holdings (Wgt %)	25.85	4.71	24.41

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