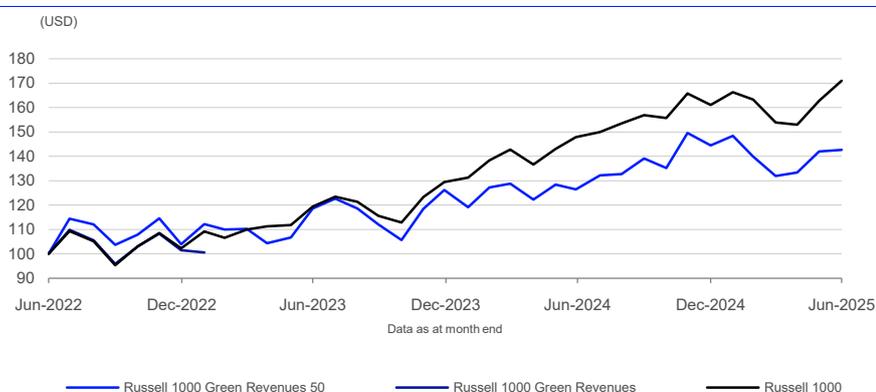


Russell 1000 Green Revenues 50 Index

Data as at: 30 June 2025

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	8.1	-1.3	-1.3	12.7	42.6	115.0	12.6	16.5	22.8	19.5	21.5
Russell 1000 Green Revenues	-	-	-	-	-	-	-	-	-	-	-
Russell 1000	11.1	6.1	6.1	15.7	71.0	112.8	19.6	16.3	20.0	15.4	16.5

* 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)	2020	2021	2022	2023	2024
Russell 1000 Green Revenues 50	60.5	30.0	-18.9	21.4	14.5
Russell 1000 Green Revenues	22.8	26.9	-20.1	-0.9	0.0
Russell 1000	21.0	26.5	-19.1	26.5	24.5

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	0.5	0.6	0.8	-	-24.0	-24.0	-26.7	-
Russell 1000 Green Revenues	-	-	-	-	-	-	-	-
Russell 1000	0.8	1.2	1.0	0.8	-19.1	-19.1	-25.1	-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 %
Zoom Communications Inc	Technology	197,383	9.47
Tesla	Consumer Discretionary	188,564	9.05
Equinix Inc	Real Estate	162,969	7.82
Hewlett Packard Enterprise	Technology	142,532	6.84
Waste Mgmt Inc	Utilities	137,316	6.59
Eaton Corp PLC	Industrials	115,818	5.56
Union Pacific Corp	Industrials	112,968	5.42
Nutanix	Technology	102,036	4.90
Republic Services	Utilities	80,139	3.85
First Solar Inc	Energy	50,536	2.42
Totals		1,290,261	61.91

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	3	441,951	21.20	123	20,520,700	36.64	141	20,910,489	36.59
15	Telecommunications	-	-	-	16	1,240,934	2.22	21	1,195,880	2.09
20	Health Care	-	-	-	91	4,884,094	8.72	103	5,048,155	8.83
30	Financials	-	-	-	130	6,020,055	10.75	142	6,522,238	11.41
35	Real Estate	10	343,983	16.50	59	1,161,304	2.07	63	1,317,662	2.31
40	Consumer Discretionary	5	265,655	12.75	149	9,017,225	16.10	170	8,599,502	15.05
45	Consumer Staples	1	18,081	0.87	50	2,202,461	3.93	56	2,328,155	4.07
50	Industrials	19	565,450	27.13	173	6,785,624	12.11	198	7,182,070	12.57
55	Basic Materials	2	59,760	2.87	33	793,631	1.42	37	835,911	1.46
60	Energy	2	65,713	3.15	35	1,782,730	3.18	40	1,743,373	3.05
65	Utilities	8	323,627	15.53	41	1,604,722	2.86	44	1,465,834	2.56
Totals		50	2,084,220	100.00	900	56,013,482	100.00	1015	57,149,268	100.00

Index Characteristics

Attributes	Russell 1000 Green Revenues 50	Russell 1000 Green Revenues	Russell 1000
Number of constituents	50	900	1015
Dividend Yield %	1.49	-	-
Constituent (Wgt %)			
Average	2.00	0.11	0.10
Largest	9.47	6.64	6.46
Median	0.83	0.03	0.02
Top 10 Holdings (Wgt %)	61.92	35.51	33.27

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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