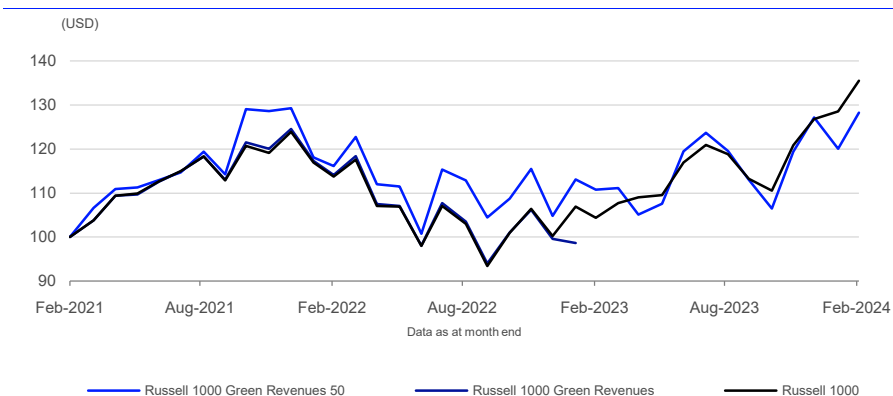


Russell 1000 Green Revenues 50 Index

Data as at: 29 February 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	7.4	7.3	0.8	15.8	28.3	150.2	8.7	20.1	16.5	21.1	23.9
Russell 1000 Green Revenues	-	-	-	-	-	-	-	-	-	-	-
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)	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	0.9	0.4	0.8	-	-15.6	-26.7	-40.3	-
Russell 1000 Green Revenues	-	-	-	-	-	-	-	-
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 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 %
Equinix Inc	Real Estate	146,682	8.39
Waste Mgmt Inc	Utilities	143,179	8.19
Tesla	Consumer Discretionary	134,732	7.71
Zoom Video Communications	Technology	107,911	6.18
Union Pacific Corp	Industrials	103,186	5.91
Eaton Corp PLC	Industrials	87,371	5.00
Weyerhaeuser	Real Estate	71,480	4.09
Hewlett Packard Enterprise	Technology	67,296	3.85
Republic Services	Utilities	64,115	3.67
CSX Corp	Industrials	58,749	3.36
Totals		984,701	56.35

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	291,319	16.67	130	15,481,909	33.30	133	15,487,308	33.12
15	Telecommunications	-	-	-	18	966,193	2.08	19	948,718	2.03
20	Health Care	-	-	-	104	5,278,096	11.35	113	5,534,776	11.84
30	Financials	-	-	-	132	4,559,536	9.81	139	4,976,709	10.64
35	Real Estate	6	282,805	16.18	60	1,116,402	2.40	63	1,206,956	2.58
40	Consumer Discretionary	3	151,299	8.66	165	7,214,561	15.52	176	6,792,130	14.53
45	Consumer Staples	1	18,299	1.05	52	2,018,449	4.34	55	2,139,245	4.58
50	Industrials	20	520,066	29.76	177	5,912,356	12.72	184	5,980,316	12.79
55	Basic Materials	3	73,977	4.23	38	851,641	1.83	39	833,303	1.78
60	Energy	3	109,057	6.24	39	1,856,726	3.99	40	1,752,075	3.75
65	Utilities	9	300,527	17.20	44	1,235,016	2.66	46	1,103,620	2.36
Totals		50	1,747,349	100.00	959	46,490,886	100.00	1007	46,755,158	100.00

Index Characteristics

Attributes	Russell 1000 Green Revenues 50	Russell 1000 Green Revenues	Russell 1000
Number of constituents	50	959	1007
Dividend Yield %	1.38	-	-
Constituent (Wgt %)			
Average	2.00	0.10	0.10
Largest	8.39	6.65	6.58
Median	0.95	0.03	0.03
Top 10 Holdings (Wgt %)	56.35	30.88	29.43

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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