

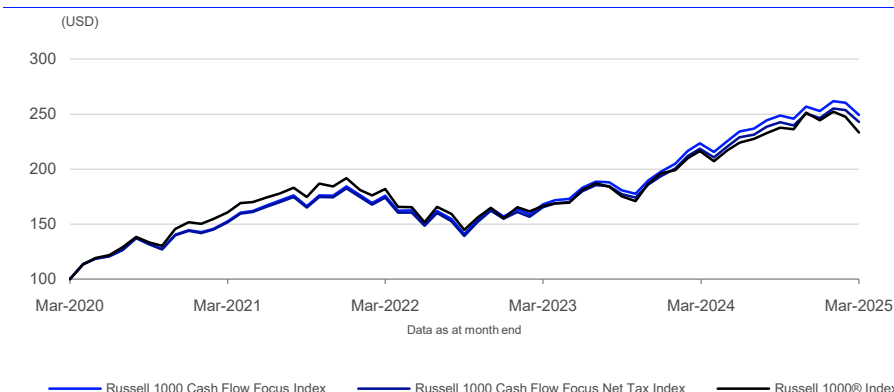
Russell 1000 Cash Flow Focus Index

Data as at: 31 March 2025

The Russell 1000 Cash Flow Focus Index is a part of the FTSE Cash Flow Focus Index Series. It is designed to represent the performance of high-quality stocks in Russell 1000 Index to demonstrate high index-level free cash flow yield.

The FTSE Cash Flow Focus Index Series is designed to overall achieve a consistently higher index-level free cash flow yield vs. the underlying universe. Strong free cash flow empowers the companies to distribute higher dividends, settle debts, and fuel business expansions. By incorporating factor elements, this index series aims to identify high-quality companies with an overall index-level free cash flow focus, which provides investors with the ability to pursue higher dividend income return while being defensive during the downturns.

10-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 Cash Flow Focus Index	-1.3	0.3	-1.3	11.6	41.8	149.4	12.4	20.1	12.7	15.0	16.0
Russell 1000 Cash Flow Focus Net Tax Index	-1.4	0.1	-1.4	11.1	39.6	142.8	11.8	19.4	12.7	15.0	16.0
Russell 1000® Index	-4.5	-1.9	-4.5	7.8	28.3	133.3	8.7	18.5	14.2	17.1	17.1

* 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	2020	2021	2022	2023	2024
Russell 1000 Cash Flow Focus Index	2.9	9.8	23.5	0.3	31.2	21.1	27.6	-14.8	25.8	27.9
Russell 1000 Cash Flow Focus Net Tax Index	2.1	9	22.5	-0.4	30.4	20.4	27	-15.2	25	27.3
Russell 1000® Index	0.9	12.1	21.7	-4.8	31.4	21	26.5	-19.1	26.5	24.5

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Capping

Individual constituent weights are capped at 5% on quarterly basis to avoid over concentration in any one stock

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.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Cash Flow Focus Index	0.9	0.9	1.3	1.0	-8.2	-20.7	-24.0	-30.6
Russell 1000 Cash Flow Focus Net Tax Index	0.9	0.9	1.2	0.9	-8.2	-20.9	-24.3	-30.6
Russell 1000® Index	0.6	0.6	1.1	0.8	-10.4	-21.6	-25.1	-34.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	United States	Technology Hardware and Equipment	1,060,137	5.17
Microsoft Corp	United States	Software and Computer Services	984,367	4.80
Amazon.Com	United States	Retailers	979,319	4.78
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	973,464	4.75
Meta Platforms Inc	United States	Software and Computer Services	966,515	4.72
Visa	United States	Industrial Support Services	603,733	2.95
Exxon Mobil Corporation	United States	Oil, Gas and Coal	522,201	2.55
Alphabet Class A	United States	Software and Computer Services	518,517	2.53
Unitedhealth Group	United States	Health Care Providers	480,985	2.35
Mastercard CL A	United States	Industrial Support Services	446,334	2.18
Totals			7,535,571	36.77

ICB Industry Breakdown

ICB Code	ICB Industry	Russell 1000 Cash Flow Focus		Russell 1000®		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	14	26.73	139	32.83	-6.10
15	Telecommunications	6	4.57	19	2.24	2.34
20	Health Care	17	14.97	105	10.61	4.36
30	Financials	4	6.70	138	11.92	-5.22
35	Real Estate	-	-	64	2.57	-2.57
40	Consumer Discretionary	13	15.57	175	14.52	1.05
45	Consumer Staples	12	8.17	56	4.59	3.59
50	Industrials	22	15.83	191	12.72	3.12
55	Basic Materials	3	1.32	36	1.53	-0.21
60	Energy	9	6.13	41	3.74	2.39
65	Utilities	-	-	43	2.74	-2.74
Totals		100	100.00	1007	100.00	

Index Characteristics

Attributes	Russell 1000 Cash Flow Focus	Russell 1000®
Number of constituents	100	1007
Net MCap (USDm)	20,491,647	51,396,124
Dividend Yield %	1.61	1.38
Constituent Sizes (Net MCap USDm)		
Average	204,916	51,039
Largest	1,060,137	3,268,334
Smallest	18,291	166
Median	137,800	12,739
Weight of Largest Constituent (%)	5.17	6.36
Top 10 Holdings (% Index MCap)	36.77	30.66

INFORMATION

Index Universe

Russell 1000 Index

Index Launch

20 March 2025

Base Date

31 March 2006

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Quarterly in March, June, September and December

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