

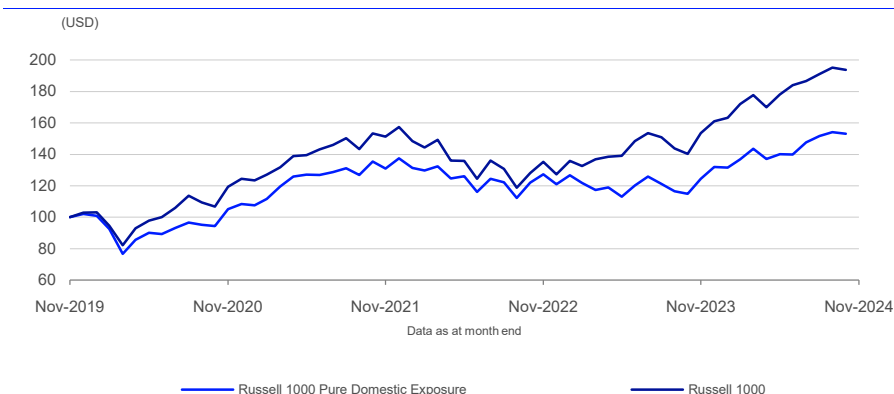
Russell 1000[®] Pure Domestic Exposure Index

Data as at: 29 November 2024

The Russell 1000 Pure Domestic Exposure Index is designed to reflect the performance of securities exhibiting higher domestic sales exposure to the US market. The Russell 1000 Index forms the constituent selection universe. Constituents are selected by their absolute domestic sales to total sales ratio and are weighted by market capitalisation. The index reduces concentration by limiting ICB industries and constituent weightings.

The Russell 1000 Pure Domestic Exposure Index is part of the FTSE Domestic and Global Exposure Index Series.

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 Pure Domestic Exposure | 9.5 | 18.5 | 25.8 | 33.6 | 26.8 | 66.1 | 8.2 | 10.7 | 11.3 | 16.9 | 18.6 |
| Russell 1000 | 8.0 | 15.8 | 28.1 | 34.4 | 36.4 | 106.3 | 10.9 | 15.6 | 12.4 | 18.0 | 18.6 |

* 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) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|-------------------------------------|------|------|------|------|------|------|------|------|-------|------|
| Russell 1000 Pure Domestic Exposure | 18.8 | 0.5 | 13.5 | 16.6 | -6.5 | 26.6 | 6.1 | 26.9 | -12.0 | 9.1 |
| Russell 1000 | 13.2 | 0.9 | 12.1 | 21.7 | -4.8 | 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 Pure Domestic Exposure | 3.0 | 0.5 | 0.6 | 0.7 | -6.0 | -19.6 | -38.4 | -38.4 |
| Russell 1000 | 2.8 | 0.6 | 0.8 | 0.8 | -8.5 | -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

Coverage

Derived from the Russell 1000 Index, which represents large cap companies in US markets.

Objective

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

Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

Capping

Capped to limit industry and company concentration.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies and available real time and end-of-day. Currency hedged versions and net of tax versions are also available.

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 Sector | Russell 1000 Pure Domestic Exposure (Wgt %) | Russell 1000 Reference (Wgt %) | Diff % |
|------------------------|--------------------------------------|---|--------------------------------|--------|
| Unitedhealth Group | Health Care Providers | 4.72 | 1.01 | 3.71 |
| Home Depot | Retailers | 3.80 | 0.77 | 3.03 |
| Bank of America | Banks | 2.88 | 0.58 | 2.30 |
| Wells Fargo & Company | Banks | 2.38 | 0.48 | 1.90 |
| Verizon Communications | Telecommunications Service Providers | 1.67 | 0.34 | 1.33 |
| Intuit | Software and Computer Services | 1.56 | 0.32 | 1.24 |
| AT&T | Telecommunications Service Providers | 1.48 | 0.30 | 1.18 |
| NextEra Energy Inc | Electricity | 1.44 | 0.29 | 1.15 |
| Progressive Corp | Non-life Insurance | 1.40 | 0.28 | 1.12 |
| Lowes Cos Inc | Retailers | 1.39 | 0.28 | 1.11 |
| Totals | | 22.72 | 4.65 | |

ICB Industry Breakdown

| ICB Code | ICB Supersector | Russell 1000 Pure Domestic Exposure | | Russell 1000 Reference | | Diff % |
|----------|---------------------------------------|-------------------------------------|--------|------------------------|--------|--------|
| | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| 1010 | Technology | 18 | 3.51 | 140 | 34.15 | -30.64 |
| 1510 | Telecommunications | 8 | 4.80 | 19 | 2.11 | 2.70 |
| 2010 | Health Care | 33 | 10.59 | 106 | 10.07 | 0.52 |
| 3010 | Banks | 31 | 10.68 | 34 | 3.71 | 6.97 |
| 3020 | Financial Services | 29 | 7.43 | 62 | 5.18 | 2.26 |
| 3030 | Insurance | 22 | 4.52 | 42 | 2.32 | 2.21 |
| 3510 | Real Estate | 48 | 8.02 | 63 | 2.54 | 5.49 |
| 4010 | Automobiles and Parts | 3 | 0.15 | 13 | 2.07 | -1.92 |
| 4020 | Consumer Products and Services | 15 | 2.08 | 53 | 1.69 | 0.40 |
| 4030 | Media | 6 | 0.84 | 21 | 1.58 | -0.74 |
| 4040 | Retailers | 31 | 9.87 | 44 | 7.38 | 2.50 |
| 4050 | Travel and Leisure | 18 | 2.27 | 44 | 2.34 | -0.07 |
| 4510 | Food Beverage and Tobacco | 13 | 2.16 | 37 | 2.46 | -0.30 |
| 4520 | Personal Care Drug and Grocery Stores | 9 | 2.50 | 18 | 1.75 | 0.75 |
| 5010 | Construction and Materials | 17 | 2.36 | 32 | 1.22 | 1.14 |
| 5020 | Industrial Goods and Services | 34 | 9.73 | 158 | 11.73 | -1.99 |
| 5510 | Basic Resources | 5 | 0.77 | 17 | 0.61 | 0.15 |
| 5520 | Chemicals | 1 | 0.03 | 19 | 0.90 | -0.87 |
| 6010 | Energy | 24 | 5.56 | 41 | 3.59 | 1.97 |
| 6510 | Utilities | 40 | 12.11 | 44 | 2.63 | 9.48 |
| Totals | | 405 | 100.00 | 1007 | 100.00 | |

Index Characteristics

| Attributes | Russell 1000 Pure Domestic Exposure | Russell 1000 Reference |
|-------------------------|-------------------------------------|------------------------|
| Number of constituents | 405 | 1007 |
| Dividend Yield % | 2.05 | 1.22 |
| Constituent (Wgt %) | | |
| Average | 0.25 | 0.10 |
| Largest | 4.72 | 6.22 |
| Median | 0.11 | 0.03 |
| Top 10 Holdings (Wgt %) | 22.72 | 31.14 |

INFORMATION

Index Universe

Russell 1000

Index Launch

8 March 2016

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying indexes

Index Calculation

Index calculated real time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, and AUD

Review Dates

Annually in September

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