

# Russell 1000 Growth ESG Enhanced Target Exposure Index

Data as at: 31 October 2024

The Russell 1000 Growth ESG Enhanced Target Exposure Index is a broad-based, alternatively-weighted US equity index based on the Russell 1000 Growth Index. The index is designed to measure the performance of mega cap to microcap securities that meet improved index level ESG profile, while maintaining similar risk/return characteristics to the underlying universe.

Russell 1000 Growth ESG Enhanced Target Exposure Index applies a negative screening approach by excluding companies based on certain business operations or product involvement. Companies are also excluded that potentially breach the United Nations Global Compact principles. In addition, the index incorporates Refinitiv ESG Scores as a tilt. The Refinitiv ESG scores framework is designed to transparently and objectively measure a company's ESG performance, commitment and effectiveness relative to its industry group peers

## 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 Growth ESG Enhanced Target Exposure	2.8	13.6	24.6	45.4	34.8	158.5	10.5	20.9	16.9	22.5	20.7
Russell 1000 Growth	4.6	16.4	24.1	43.8	28.9	138.6	8.8	19.0	16.8	22.3	20.5

\* 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)	2019	2020	2021	2022	2023
Russell 1000 Growth ESG Enhanced Target Exposure	36.5	40.3	30.3	-28.4	46.2
Russell 1000 Growth	36.4	38.5	27.6	-29.1	42.7

## FEATURES

### Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

### Investability

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

### Capping

The minimum stock weight is set at 0.5% and the maximum stock weight cannot exceed 5%.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The indexes uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The indexes are 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Growth ESG Enhanced Target Exposure	2.6	0.5	1.0	-	-13.4	-32.7	-32.7	-
Russell 1000 Growth	2.6	0.4	0.9	0.9	-13.1	-32.7	-32.7	-32.7

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

Top 10 Constituents - Russell 1000 Growth ESG Enhanced Target Exposure

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	Technology Hardware and Equipment	3,433,192	10.45
Apple Inc.	Technology Hardware and Equipment	3,424,756	10.42
Amazon.Com	Retailers	3,011,343	9.17
Microsoft Corp	Software and Computer Services	2,953,896	8.99
Uber Technologies	Consumer Services	1,999,454	6.09
Alphabet Class A	Software and Computer Services	1,607,705	4.89
Mastercard CL A	Industrial Support Services	1,562,465	4.76
Broadcom	Technology Hardware and Equipment	1,434,586	4.37
Alphabet Class C	Software and Computer Services	1,270,649	3.87
Applied Materials	Technology Hardware and Equipment	1,181,393	3.60
Totals		21,879,439	66.59

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	47	19,028,949	57.92
1510	Telecommunications	2	238,107	0.72
2010	Health Care	30	2,213,197	6.74
3020	Financial Services	13	637,262	1.94
3030	Insurance	3	22,881	0.07
3510	Real Estate	5	85,585	0.26
4010	Automobiles and Parts	1	319,246	0.97
4020	Consumer Products and Services	11	2,417,077	7.36
4030	Media	1	7,048	0.02
4040	Retailers	10	3,616,958	11.01
4050	Travel and Leisure	7	237,708	0.72
4510	Food Beverage and Tobacco	3	495,054	1.51
4520	Personal Care Drug and Grocery Stores	6	680,214	2.07
5010	Construction and Materials	3	98,891	0.30
5020	Industrial Goods and Services	16	2,662,710	8.10
5510	Basic Resources	1	13,163	0.04
5520	Chemicals	1	63,226	0.19
6010	Energy	2	12,836	0.04
6510	Utilities	1	5,545	0.02
Totals		163	32,855,657	100.00

INFORMATION

Index Universe

Russell 1000 Growth Index

Index Launch

12 August 2022

Base Date

16 December 2016

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

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.  
Exclusion lists are reviewed quarterly in March, June, September and December.

Index Characteristics

Attributes	Russell 1000 Growth ESG Enhanced Target Exposure
Number of constituents	163
Net MCap (USDm)	32,855,657
Dividend Yield %	0.64
Constituent Sizes (Net MCap USDm)	
Average	201,568
Largest	3,433,192
Smallest	957
Median	24,132
Weight of Largest Constituent (%)	10.45
Top 10 Holdings (% Index MCap)	66.59

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