

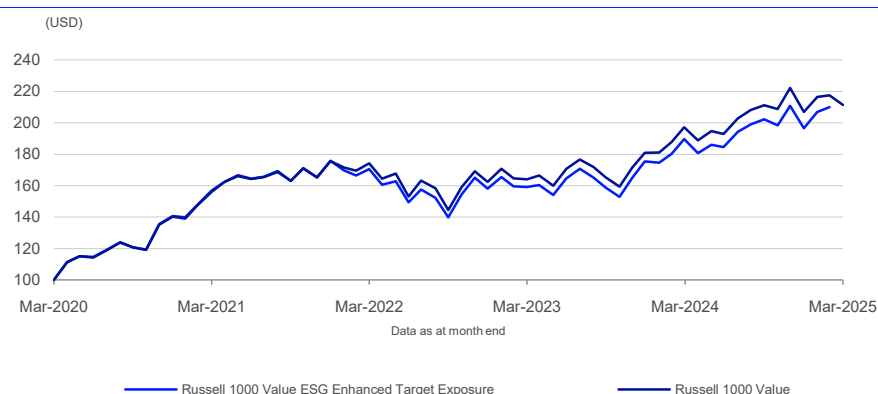
Russell 1000 Value ESG Enhanced Target Exposure Index

Data as at: 31 March 2025

The Russell 1000 Value ESG Enhanced Target Exposure Index is a broad-based, alternatively-weighted US equity index based on the Russell 1000 Value 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 Value 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 Value ESG Enhanced Target Exposure	-	-	-	-	-	-	-	-	-	-	16.4
Russell 1000 Value	2.1	0.1	2.1	7.2	21.3	111.4	6.6	16.1	11.8	15.4	16.2

* 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 Value ESG Enhanced Target Exposure	4.6	25.0	-10.1	10.9	12.1
Russell 1000 Value	2.8	25.2	-7.5	11.5	14.4

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 Value ESG Enhanced Target Exposure		-	-	-	-	-	-	-
Russell 1000 Value	0.7	0.5	1.0	0.6	-7.9	-18.4	-19.0	-38.3

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 Value ESG Enhanced Target Exposure

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Johnson & Johnson	Pharmaceuticals and Biotechnology	1,155,280	3.96
JPMorgan Chase & Co	Banks	1,153,324	3.95
Cisco Systems	Telecommunications Equipment	699,232	2.39
Unitedhealth Group	Health Care Providers	618,944	2.12
Bank of America	Banks	510,532	1.75
GE Aerospace	Aerospace and Defense	506,650	1.73
Abbott Laboratories	Medical Equipment and Services	442,964	1.52
International Bus Machns.	Software and Computer Services	405,276	1.39
S&P Global	Finance and Credit Services	400,448	1.37
Goldman Sachs Group	Investment Banking and Brokerage Services	343,509	1.18
Totals		6,236,158	21.35

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	76	2,127,562	7.28
1510	Telecommunications	14	1,635,104	5.60
2010	Health Care	77	6,125,244	20.97
3010	Banks	30	2,587,115	8.86
3020	Financial Services	45	1,863,970	6.38
3030	Insurance	38	1,181,688	4.05
3510	Real Estate	60	1,572,266	5.38
4010	Automobiles and Parts	9	241,105	0.83
4020	Consumer Products and Services	33	531,189	1.82
4030	Media	12	387,060	1.33
4040	Retailers	29	687,830	2.35
4050	Travel and Leisure	28	614,431	2.10
4510	Food Beverage and Tobacco	29	1,086,210	3.72
4520	Personal Care Drug and Grocery Stores	12	1,029,650	3.53
5010	Construction and Materials	26	564,849	1.93
5020	Industrial Goods and Services	123	4,345,757	14.88
5510	Basic Resources	15	289,193	0.99
5520	Chemicals	15	525,781	1.80
6010	Energy	16	1,188,227	4.07
6510	Utilities	20	623,487	2.13
Totals		707	29,207,718	100.00

INFORMATION

Index Universe

Russell 1000 Value 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 Value ESG Enhanced Target Exposure
Number of constituents	707
Net MCap (USDm)	29,207,718
Constituent Sizes (Net MCap USDm)	
Average	41,312
Largest	1,155,280
Smallest	108
Median	12,706
Weight of Largest Constituent (%)	3.96
Top 10 Holdings (% Index MCap)	21.35

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