

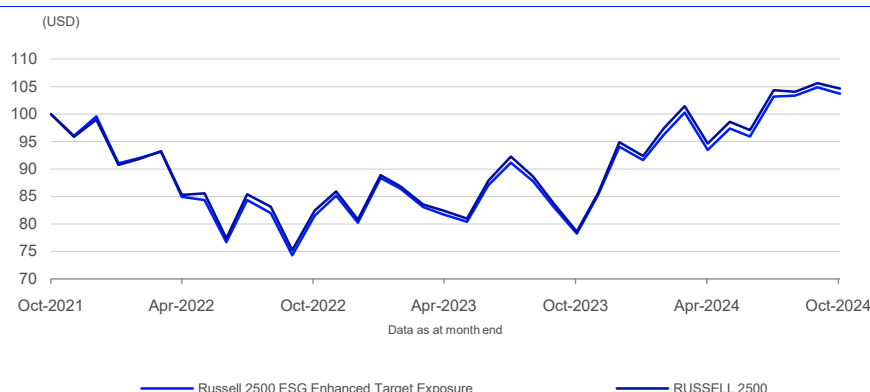
Russell 2500 ESG Enhanced Target Exposure Indexes

Data as at: 31 October 2024

The Russell 2500 ESG Enhanced Target Exposure Indexes, are a broad-based, alternatively-weighted US equity index family based on the Russell 2500 Index. The indexes are 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 ESG Enhanced Target Exposure Indexes apply 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 indexes incorporate 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.

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 2500 ESG Enhanced Target Exposure	0.5	10.9	10.2	32.5	3.7	56.8	1.2	9.4	17.3	22.0	23.1
RUSSELL 2500	0.3	10.5	10.3	33.1	4.6	59.6	1.5	9.8	17.8	22.1	23.1

* 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)	2019	2020	2021	2022	2023
Russell 2500 ESG Enhanced Target Exposure	28.3	19.3	18.4	-19.5	17.3
RUSSELL 2500	27.8	20.0	18.2	-18.4	17.4

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 2500 ESG Enhanced Target Exposure	1.8	0.0	0.4	-	-8.2	-29.3	-41.8	-
RUSSELL 2500	1.9	0.0	0.4	-	-8.6	-28.2	-41.5	-

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

Top 10 Constituents - Russell 2500 ESG Enhanced Target Exposure

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Gen Digital Inc	Software and Computer Services	27,944	0.45
EMCOR Group	Construction and Materials	26,746	0.43
United Therapeutics	Pharmaceuticals and Biotechnology	26,294	0.42
Tetra Tech Inc	Construction and Materials	24,844	0.40
Kimco Realty Cp	Real Estate Investment Trusts	24,475	0.39
KBR	Software and Computer Services	23,911	0.38
F5 Inc	Software and Computer Services	23,303	0.37
US Foods Holding	Food Producers	22,612	0.36
Nutanix	Software and Computer Services	22,067	0.35
Equitable Holdings	Investment Banking and Brokerage Services	21,764	0.35
Totals		243,958	3.91

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	205	772,440	12.38
1510	Telecommunications	42	113,834	1.82
2010	Health Care	331	932,934	14.95
3010	Banks	161	381,346	6.11
3020	Financial Services	93	364,881	5.85
3030	Insurance	53	294,455	4.72
3510	Real Estate	117	525,751	8.43
4010	Automobiles and Parts	22	56,734	0.91
4020	Consumer Products and Services	105	393,674	6.31
4030	Media	28	98,748	1.58
4040	Retailers	55	225,019	3.61
4050	Travel and Leisure	62	234,330	3.76
4510	Food Beverage and Tobacco	35	96,959	1.55
4520	Personal Care Drug and Grocery Stores	15	45,350	0.73
5010	Construction and Materials	62	320,866	5.14
5020	Industrial Goods and Services	239	969,656	15.54
5510	Basic Resources	34	113,165	1.81
5520	Chemicals	22	77,779	1.25
6010	Energy	59	145,040	2.32
6510	Utilities	26	75,393	1.21
Totals		1766	6,238,354	100.00

INFORMATION

Index Universe

Russell 2500 Index

Index Launch

12 August 2022

Base Date

15 December 2017

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 2500 ESG Enhanced Target Exposure
Number of constituents	1766
Net MCap (USDm)	6,238,354
Dividend Yield %	1.40
Constituent Sizes (Net MCap USDm)	
Average	3,532
Largest	27,944
Smallest	38
Median	1,958
Weight of Largest Constituent (%)	0.45
Top 10 Holdings (% Index MCap)	3.91

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