

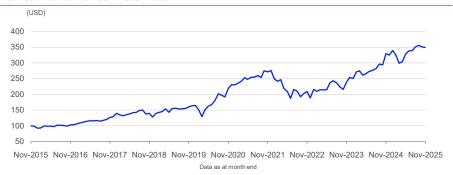
# Russell 1000 Consumer Discretionary 40 Act

Data as at: 28 November 2025 15/22.5 Daily Capped Index

The Russell 1000 ICB Capped indexes are US large cap sector indexes based on the Russell 1000 Index and Industries within the ICB sector classification framework. The indexes apply regulatory capping targets at the quarterly reviews, in consideration of either the Regulated Investment Company (RIC) requirements for diversification or the definition of a "Diversified Company" via SEC.5.b(1) of the Investment Company Act of 1940 (40 Act). The 40 Act Daily Capped indexes are monitored daily, and the methodology is designed to maintain constituent weights below 40 Act thresholds.

The Russell 1000 Consumer Discretionary 40 Act 15/22.5 Daily Capped Index measures the performance of US large cap companies that are assigned to the Consumer Discretionary Industry by the ICB sector classification framework. At the quarterly index reviews, all companies that have a weight greater than 4.5% in aggregate are no more than 22.5% of the index, and no individual company in the index has a weight greater than 15% of the index.

#### 10-Year Performance - Total Return



Russell 1000 Consumer Discretionary 40 Act 15/22.5 Daily Capped Index

# **Performance and Volatility - Total Return**

Index (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell 1000 Consumer Discretionary 40 Act 15/22.5 Daily Capped Index	-0.5	6.7	7.6	6.1	67.1	59.6	18.7	9.8	21.4	17.6	19.7

<sup>\*</sup> Compound annual returns measured over 3 and 5 years respectively

## Year-on-Year Performance - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell 1000 Consumer Discretionary 40 Act 15/22.5 Daily Capped Index	6.7	5.3	24.8	-0.7	28.1	40.9	19.3	-31.5	34.5	28

## **FEATURES**

#### **Objective**

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

#### Investability

A transparent and replicable index construction strategy. Stocks in the underlying universe are screened to ensure that the index is tradable.

#### Capping

Constituents are capped quarterly so that no more than 15% of the index weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 22.5% of the total index weight.

### **Transparency**

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

## **Industry Classification Benchmark (ICB)**

ICB is a comprehensive and rules based, transparent classification methodology based on research and market trends designed to support investment solutions. It was launched in 2005 and enhanced in 2019 with the integration of the Russell Global

(RGS) classification scheme and additional structural enhancements.

<sup>\*\*</sup> Volatility - 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio			Drawdown (%)				
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Consumer Discretionary 40 Act 15/22.5 Daily Capped Index	0.3	1.1	0.5	0.7	-21.6	-21.6	-35.8	-35.8

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

#### **Top 10 Constituents**

Constituent	ICB Subsector	Net MCap (USDm)	Wgt %
Amazon.Com	Diversified Retailers	1,237,779	13.82
Tesla	Automobiles	785,732	8.77
Walmart	Diversified Retailers	417,476	4.66
Costco Wholesale Corp	Diversified Retailers	373,050	4.16
Netflix Inc	Entertainment	371,921	4.15
Home Depot	Home Improvement Retailers	354,699	3.96
McDonalds Corp	Restaurants and Bars	316,459	3.53
Disney (Walt) Company	Entertainment	268,593	3.00
Uber Technologies	Consumer Services: Misc.	250,214	2.79
TJX Companies	Apparel Retailers	241,245	2.69
Totals		4,617,170	51.54

# **Index Characteristics**

Attributes	Russell 1000 Consumer Discretionary 40 Act 15/22.5 Daily Capped
Number of constituents	166
Dividend Yield %	0.83
Constituent (Wgt %)	
Average	0.60
Largest	13.82
Median	0.17
Top 10 Holdings (Wgt %)	51.54

# **INFORMATION**

#### **Index Universe**

Russell 1000

#### **Index Launch**

9 July 2021

## **Base Date**

19 March 2021

#### **Base Value**

1000

# **Investability Screen**

Actual free float and liquidity screen applied to underlying indexes

## **Index Calculation**

Real-time and end-of-day

# **End-of-Day Distribution**

Via FTP and email

# Currency

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

#### **Review Dates**

Annually in June with Share and IPO updates in March, September and December.

# **Bloomberg Tickers**

EOD Price Return - IYCCPR
EOD Total Return - RIYCCTR
Real-time Total Return - RIYCC1

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