

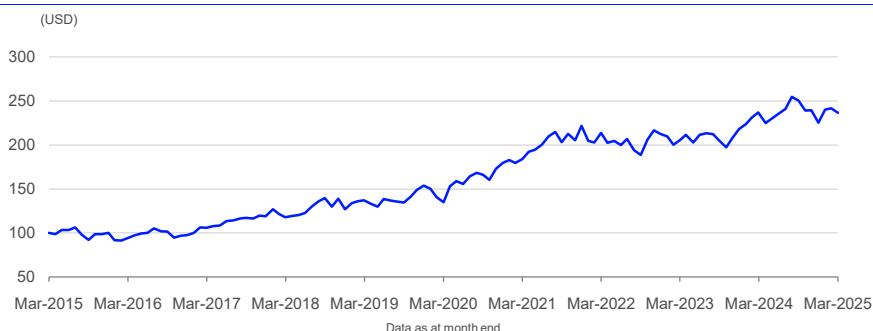
# Russell 1000 Health Care RIC 22.5/45 Capped Index

Data as at: 31 March 2025

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 Health Care RIC 22.5/45 Capped Index measures the performance of US large cap companies that are assigned to the Health Care 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 45% of the index, and no individual company in the index has a weight greater than 22.5% of the index.

## 10-Year Performance - Total Return



— Russell 1000 Health Care RIC 22.5/45 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 Health Care RIC 22.5/45 Capped Index	4.9	-5.5	4.9	-0.2	10.7	75.3	3.5	11.9	11.8	14.4	14.9

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell 1000 Health Care RIC 22.5/45 Capped Index	7.1	-2.5	22	6.7	21.2	16.8	23.3	-4	2.4	3.5

## 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 22.5% 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 45% of the total index weight.

### Transparency

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

### 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 Sectors (RGS) classification scheme and additional structural enhancements.

**Return/Risk Ratio and Drawdown - Total Return**

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Health Care RIC 22.5/45 Capped Index	0.1	0.2	0.8	0.6	-12.6	-16.6	-16.6	-28.3

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 %
Lilly (Eli) & Co	Pharmaceuticals	660,267	12.11
Unitedhealth Group	Health Care Management Services	480,985	8.82
Johnson & Johnson	Pharmaceuticals	399,489	7.33
AbbVie Inc	Pharmaceuticals	370,679	6.80
Abbott Laboratories	Medical Equipment	229,113	4.20
Merck & Co	Pharmaceuticals	227,282	4.17
Thermo Fisher Scientific	Medical Equipment	189,752	3.48
Intuitive Surgical	Medical Equipment	174,715	3.20
Amgen Corp	Pharmaceuticals	166,837	3.06
Boston Scientific Corp	Medical Equipment	147,954	2.71
<b>Totals</b>		<b>3,047,073</b>	<b>55.89</b>

**Index Characteristics**

Attributes	Russell 1000 Health Care RIC 22.5/45 Capped
Number of constituents	105
Dividend Yield %	1.64
Constituent (Wgt %)	
Average	0.95
Largest	12.11
Median	0.23
Top 10 Holdings (Wgt %)	55.89

**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 SFTP 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 - RIYHCPR

EOD Total Return - RIYHCTR

Real-time Total Return - RIYHC1

**RIC Codes**

EOD Price Return - .FRRIYHCU

EOD Total Return - .TFRRIYHCU

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