

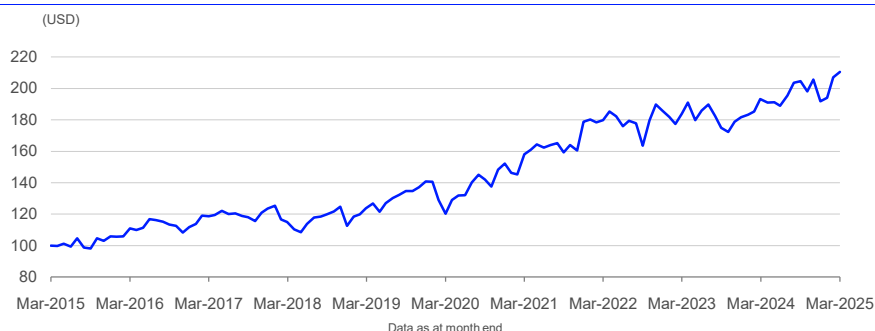
# Russell 1000 Consumer Staples RIC 22.5/45 Capped Index

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 Consumer Staples RIC 22.5/45 Capped Index measures the performance of US large cap companies that are assigned to the Consumer Staples 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 Consumer Staples 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 Consumer Staples RIC 22.5/45 Capped Index | 9.7      | 2.9 | 9.7 | 9.0 | 17.1 | 75.0         | 5.4 | 11.8           | 11.8 | 12.3 | 13.6 |

\* 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 Consumer Staples RIC 22.5/45 Capped Index | 7.7  | 5.5  | 10.5 | -8.8 | 25.1 | 8.1  | 17.6 | 4    | -2.4 | 5.7  |

## 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 Consumer Staples RIC 22.5/45 Capped Index | 0.8               | 0.3 | 0.9 | 0.6  | -10.8        | -14.9 | -14.9 | -27.3 |

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 %        |
|-----------------------------|-------------------|------------------|--------------|
| Procter & Gamble            | Personal Products | 368,827          | 15.64        |
| Coca-Cola                   | Soft Drinks       | 258,684          | 10.97        |
| Philip Morris International | Tobacco           | 231,168          | 9.80         |
| Pepsico                     | Soft Drinks       | 194,659          | 8.25         |
| Altria Group                | Tobacco           | 106,911          | 4.53         |
| Mondelez International Inc. | Food Products     | 95,721           | 4.06         |
| CVS Health Corporation      | Drug Retailers    | 90,184           | 3.82         |
| McKesson                    | Drug Retailers    | 90,166           | 3.82         |
| Colgate-Palmolive           | Personal Products | 80,598           | 3.42         |
| Cencora Inc                 | Drug Retailers    | 51,428           | 2.18         |
| <b>Totals</b>               |                   | <b>1,568,346</b> | <b>66.49</b> |

**Index Characteristics**

| Attributes              | Russell 1000 Consumer Staples RIC 22.5/45 Capped |
|-------------------------|--|
| Number of constituents  | 56   |
| Dividend Yield %        | 2.84   |
| Constituent (Wgt %)     |  |
| Average                 | 1.79   |
| Largest                 | 15.64  |
| Median                  | 0.69   |
| Top 10 Holdings (Wgt %) | 66.49  |

**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 - RIYKCPR

EOD Total Return - RIYKCTR

Real-time Total Return - RIYKC1

**RIC Codes**

EOD Price Return - .FRRIYKCU

EOD Total Return - .TFRRIYKCU

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