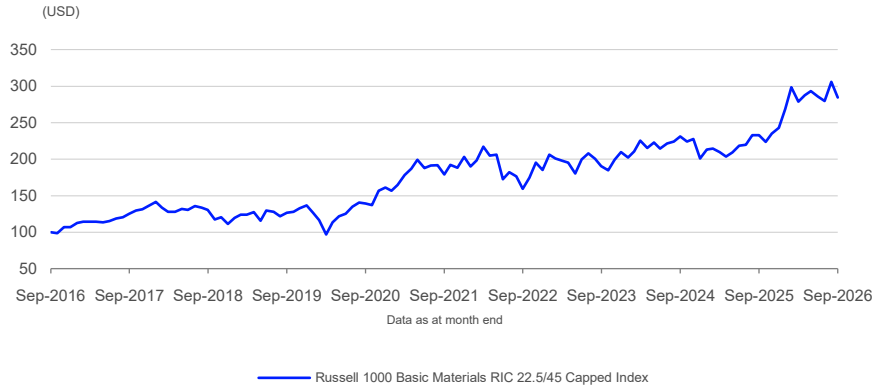
Russell 1000 Basic Materials RIC 22.5/45 Capped Index

Data as at: 30 September 2026

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 Basic Materials RIC 22.5/45 Capped Index measures the performance of US large cap companies that are assigned to the Basic Materials 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



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell 1000 Basic Materials RIC 22.5/45 Capped Index	-0.5	2.0	17.0	22.2	49.2	58.7	14.3	9.7	20.7	17.7	21.5

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Basic Materials RIC 22.5/45 Capped Index	22.4	27.3	-18.1	22.6	18	25.9	-8.7	13.2	-4.2	20.9

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 Basic Materials RIC 22.5/45 Capped Index	1.1	0.8	0.5	0.5	-13.7	-23.4	-29.8	-43.0

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 %
Linde plc	Chemicals: Diversified	212,437	19.77
Newmont Corporation	Gold Mining	118,539	11.03
Freeport-McMoRan	Copper	98,037	9.12
Ecolab	Chemicals: Diversified	67,368	6.27
Air Products & Chemicals Inc	Specialty Chemicals	48,503	4.51
Fastenal Co	Metal Fabricating	47,419	4.41
Nucor Corp	Iron and Steel	42,736	3.98
AngloGold Ashanti Plc	Gold Mining	39,852	3.71
Steel Dynamics	Iron and Steel	30,998	2.88
Intl Flavours & Fragrances	Specialty Chemicals	24,337	2.26
Totals		**730,224**	**67.95**

Index Characteristics

Attributes	Russell 1000 Basic Materials RIC 22.5/45 Capped
Number of constituents	39
Dividend Yield %	1.60
Constituent (Wgt %)	
Average	2.56
Largest	19.77
Median	1.40
Top 10 Holdings (Wgt %)	67.95

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. IPOs with investable market cap above the Russell Top 500 breakpoint are eligible for fast entry; breakpoints are set semi-annually and market-adjusted quarterly.

Bloomberg Tickers

EOD Price Return - RIYMCPR
EOD Total Return - RIYMCTR
Real-time Total Return - RIYMC1

RIC Codes

EOD Price Return - .FRRIYMCU
EOD Total Return - .TFRRIYMCU

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