

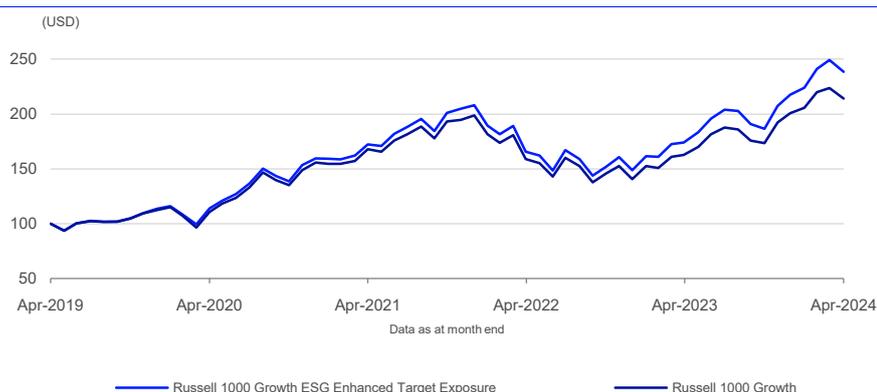
Russell 1000 Growth ESG Enhanced Target Exposure Index

Data as at: 30 April 2024

The Russell 1000 Growth ESG Enhanced Target Exposure Index is a broad-based, alternatively-weighted US equity index based on the Russell 1000 Growth Index. The index is 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 1000 Growth ESG Enhanced Target Exposure Index applies 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 index incorporates 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

5-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 Growth ESG Enhanced Target Exposure	6.6	27.9	9.6	37.0	38.4	138.6	11.4	19.0	15.4	21.6	20.9
Russell 1000 Growth	4.1	23.6	6.7	31.8	27.7	114.2	8.5	16.5	15.1	21.4	20.7

* 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 1000 Growth ESG Enhanced Target Exposure	36.5	40.3	30.3	-28.4	46.2
Russell 1000 Growth	36.4	38.5	27.6	-29.1	42.7

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 1000 Growth ESG Enhanced Target Exposure	2.3	0.6	0.9	-	-10.6	-32.7	-32.7	-
Russell 1000 Growth	2.1	0.4	0.8	0.9	-9.8	-32.7	-32.7	-32.7

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

Top 10 Constituents - Russell 1000 Growth ESG Enhanced Target Exposure

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	Technology Hardware and Equipment	4,212,989	13.25
Microsoft Corp	Software and Computer Services	2,833,491	8.91
Amazon.Com	Retailers	2,434,153	7.66
Apple Inc.	Technology Hardware and Equipment	2,243,286	7.05
Alphabet Class A	Software and Computer Services	1,801,053	5.66
Uber Technologies	Consumer Services	1,645,753	5.18
Alphabet Class C	Software and Computer Services	1,539,182	4.84
Intuit	Software and Computer Services	1,017,748	3.20
Pepsico	Beverages	981,179	3.09
Accenture Cl A	Industrial Support Services	748,402	2.35
Totals		19,457,235	61.19

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	42	16,462,073	51.77
1510	Telecommunications	2	265,734	0.84
2010	Health Care	32	2,474,467	7.78
3020	Financial Services	9	256,584	0.81
3030	Insurance	1	4,876	0.02
3510	Real Estate	7	399,590	1.26
4010	Automobiles and Parts	1	340,266	1.07
4020	Consumer Products and Services	9	1,714,328	5.39
4040	Retailers	12	3,561,191	11.20
4050	Travel and Leisure	14	873,175	2.75
4510	Food Beverage and Tobacco	3	1,503,823	4.73
4520	Personal Care Drug and Grocery Stores	6	135,659	0.43
5010	Construction and Materials	4	103,655	0.33
5020	Industrial Goods and Services	32	2,577,319	8.11
5510	Basic Resources	1	4,581	0.01
5520	Chemicals	3	562,761	1.77
6010	Energy	2	171,524	0.54
6510	Utilities	1	386,544	1.22
Totals		181	31,798,149	100.00

INFORMATION

Index Universe

Russell 1000 Growth Index

Index Launch

12 August 2022

Base Date

16 December 2016

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 1000 Growth ESG Enhanced Target Exposure
Number of constituents	181
Net MCap (USDm)	31,798,149
Dividend Yield %	0.81
Constituent Sizes (Net MCap USDm)	
Average	175,680
Largest	4,212,989
Smallest	1,280
Median	15,034
Weight of Largest Constituent (%)	13.25
Top 10 Holdings (% Index MCap)	61.19

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