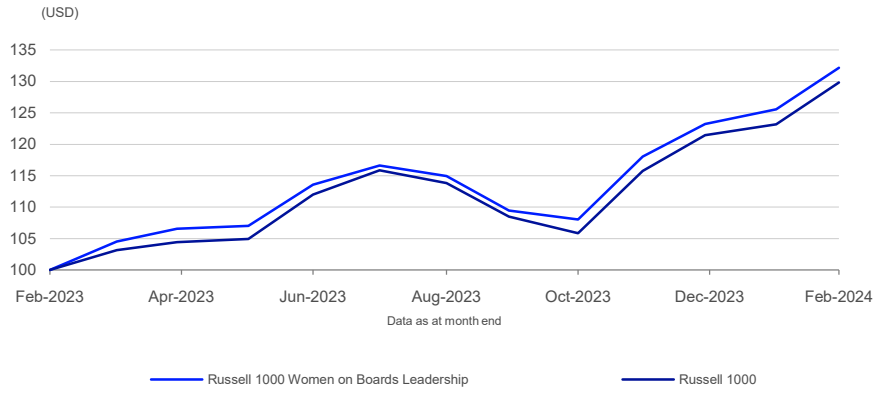
Russell 1000 Women on Boards Leadership Index

Data as at: 29 February 2024

The Russell 1000 Women on Boards Leadership Index is designed to integrate leadership in gender diversity into a broad market benchmark. This index increases exposure to companies based on the strength of their diversity leadership at the Boards level and how well they manage wider impacts on society. This is achieved by the use of a tilt (or stock weight adjustment) to integrate gender diversity and social impact.

The Russell 1000 Women on Boards Leadership Index can be used to assist in the integration of gender diversity and social considerations into a diversified investment strategy. This index also provides a strong basis for corporate engagement by highlighting those companies that demonstrate leadership in these two areas. Thus, the Russell 1000 Women on Boards Leadership Index contributes to the gender diversity movement to promote awareness and improve inclusive environments at all levels.

1-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 Women on Boards Leadership	12.0	15.0	7.3	32.2	36.6	102.2	11.0	15.1	12.1	17.2	18.3
Russell 1000	12.1	14.0	6.9	29.8	35.5	96.2	10.7	14.4	12.6	17.6	18.8

* 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 Women on Boards Leadership	33.9	21.5	27.0	-19.6	26.5
Russell 1000	31.4	21.0	26.5	-19.1	26.5

FEATURES

Objective

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

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

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

Availability

The index is 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 Women on Boards Leadership	2.5	0.6	0.8	-	-9.2	-25.4	-32.7	-
Russell 1000	2.4	0.6	0.8	0.8	-10.3	-25.1	-34.6	-34.6

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 Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	Software and Computer Services	4,666,148	10.42
Apple Inc.	Technology Hardware and Equipment	3,774,638	8.43
Amazon.Com	Retailers	2,743,491	6.13
Meta Platforms Inc	Software and Computer Services	1,593,854	3.56
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	1,198,114	2.68
Johnson & Johnson	Pharmaceuticals and Biotechnology	991,124	2.21
Nvidia	Technology Hardware and Equipment	979,896	2.19
Alphabet Class A	Software and Computer Services	756,557	1.69
Merck & Co	Pharmaceuticals and Biotechnology	697,495	1.56
Broadcom	Technology Hardware and Equipment	687,067	1.53
Totals		**18,088,384**	**40.40**

ICB Supersector Breakdown

		Russell 1000 Women on Boards Leadership		Russell 1000®		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	61	38.95	133	33.12	5.83
1510	Telecommunications	7	2.40	19	2.03	0.37
2010	Health Care	56	14.41	113	11.84	2.57
3010	Banks	12	2.61	35	3.25	-0.64
3020	Financial Services	23	3.36	61	5.11	-1.75
3030	Insurance	19	2.52	43	2.29	0.23
3510	Real Estate	21	1.12	63	2.58	-1.46
4010	Automobiles and Parts	4	1.09	14	1.62	-0.52
4020	Consumer Products and Services	15	1.49	53	1.94	-0.45
4030	Media	6	1.05	24	1.42	-0.37
4040	Retailers	17	9.45	42	7.21	2.24
4050	Travel and Leisure	11	1.07	43	2.34	-1.27
4510	Food Beverage and Tobacco	17	2.04	36	2.67	-0.63
4520	Personal Care Drug and Grocery Stores	10	1.60	19	1.91	-0.31
5010	Construction and Materials	7	0.47	26	0.93	-0.46
5020	Industrial Goods and Services	65	10.12	158	11.86	-1.74
5510	Basic Resources	9	0.57	18	0.66	-0.09
5520	Chemicals	14	0.98	21	1.12	-0.14
6010	Energy	20	3.15	40	3.75	-0.59
6510	Utilities	22	1.53	46	2.36	-0.83
Totals		**416**	**100.00**	**1007**	**100.00**	

INFORMATION

Index Universe

Russell 1000 Index

Index Launch

1 February 2018

Base Date

24 June 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,EUR, GBP,JPY and Local

Review Dates

Annually in June

Index Characteristics

Attributes	Russell 1000 Women on Boards Leadership	Russell 1000®
Number of constituents	416	1007
Dividend Yield %	1.36	-
Constituent (Wgt %)		
Average	0.24	0.10
Largest	10.42	6.58
Median	0.06	0.03
Top 10 Holdings (Wgt %)	40.40	29.43

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