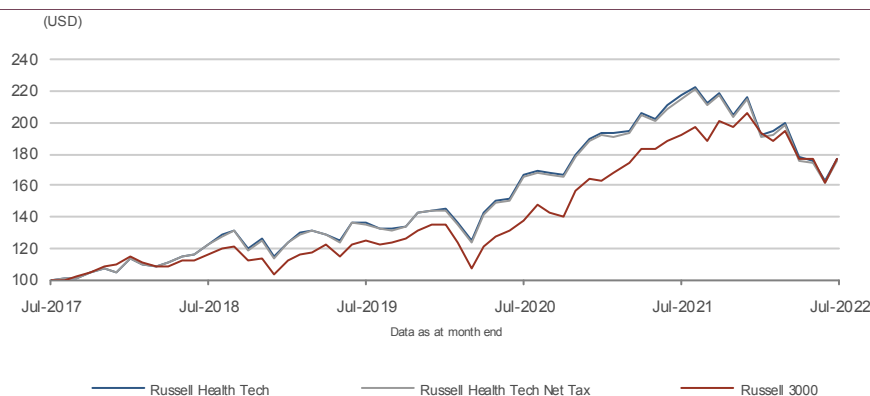


Russell Health Tech Index

Data as at: 29 July 2022

The Russell Health Tech Index is a liquidity-weighted thematic index based on the Russell 3000 Index which represents approximately 98% of the investable US equity market. The index employs natural language processing techniques in selecting constituents associated with the underlying theme. The index is designed to represent the performance of companies that provide innovative medical equipment or devices, as well as healthcare software or technology solutions. This theme also includes companies engaged in digital health platforms, such as online health consultation.

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 Health Tech	-0.3	-7.8	-18.0	-18.3	30.4	77.5	9.3	12.2	23.0	24.2	18.5
Russell Health Tech Net Tax	-0.3	-7.9	-18.1	-18.4	29.7	75.8	9.0	11.9	23.0	24.2	18.5
Russell 3000	0.1	-8.3	-13.7	-7.4	42.6	77.6	12.6	12.2	21.1	23.0	18.0

* 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)	2017	2018	2019	2020	2021
Russell Health Tech	27.8	9.6	26.5	31.4	14.0
Russell Health Tech Net Tax	27.5	9.4	26.2	31.2	13.8
Russell 3000	21.1	-5.2	31.0	20.9	25.7

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell Health Tech	-0.7	0.4	0.7	-	-31.5	-32.3	-32.3	-
Russell Health Tech Net Tax	-0.8	0.4	0.6	-	-31.6	-32.3	-32.3	-
Russell 3000	-0.4	0.5	0.7	0.9	-24.1	-35.0	-35.0	-35.0

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

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

The index follows a liquidity weighting scheme with a weight cap mechanism to achieve an overall more diversified, better liquidity investable opportunity set.

Capping

Constituents are capped quarterly in March, June, September and December so that no more than 5% of the indexes weight may be allocated to a single constituent.

Liquidity

Stocks in the underlying universe are liquidity screened to ensure tradability.

Transparency

The index 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, total return, and net total return methodologies, and 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Danaher Corp	Medical Equipment and Services	110,943	5.42
Thermo Fisher Scientific	Medical Equipment and Services	106,880	5.22
Johnson & Johnson	Pharmaceuticals and Biotechnology	97,562	4.76
Intuitive Surgical	Medical Equipment and Services	97,464	4.76
Medtronic plc	Medical Equipment and Services	94,001	4.59
Abbott Laboratories	Medical Equipment and Services	93,958	4.59
Zoetis	Pharmaceuticals and Biotechnology	83,392	4.07
McKesson	Personal Care Drug and Grocery Stores	67,815	3.31
Boston Scientific Corp	Medical Equipment and Services	66,369	3.24
DexCom	Medical Equipment and Services	64,775	3.16
Totals		883,158	43.11

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	9	162,365	7.93
20	Health Care	87	1,776,975	86.74
45	Consumer Staples	1	67,815	3.31
50	Industrials	5	38,858	1.90
55	Basic Materials	1	2,498	0.12
Totals		103	2,048,511	100.00

Index Characteristics

Attributes	Russell Health Tech
Number of constituents	103
Dividend Yield %	0.64
Constituent (Wgt %)	
Average	0.97
Largest	5.42
Median	0.34
Top 10 Holdings (Wgt %)	43.12

INFORMATION**Index Universe**

Russell 3000 Index

Index Launch

4 February 2022

Base Date

25 June 2021

Base Value

1000

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in June

History

Available from June 2016

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