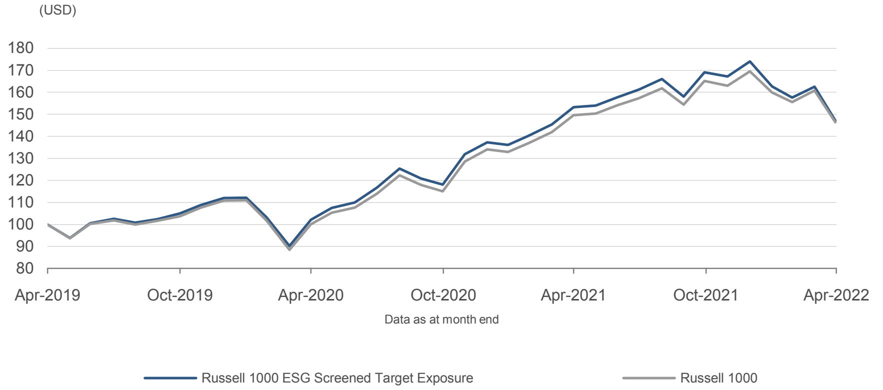
Russell ESG Screened Target Exposure

Data as at: 29 April 2022

The Russell US ESG Indexes, are a broad-based, alternatively-weighted US equity index family based on the Russell US Indexes. The indexes are 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 ESG Screened Target Exposure Indexes apply 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.

3-Year Performance - Total Return



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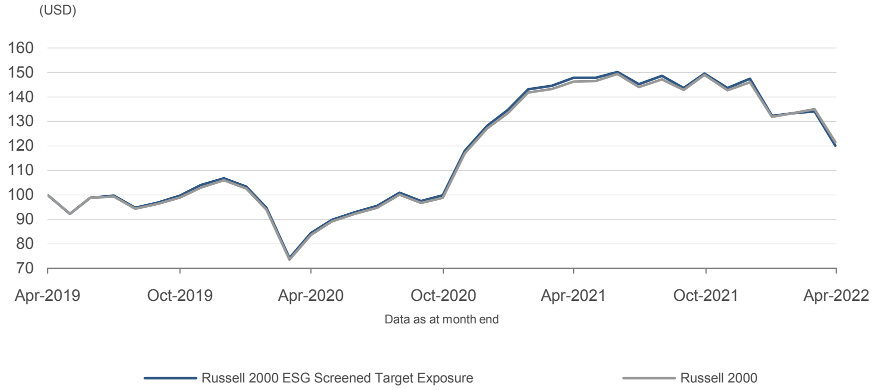


FEATURES

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.

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

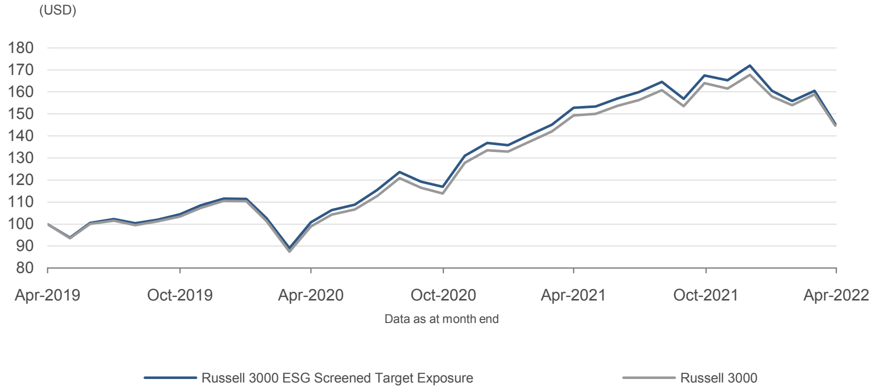
Availability

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.

3-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 ESG Screened Target Exposure	-9.6	-12.9	-15.4	-4.0	47.2	89.9	13.7	13.7	17.0	21.2	16.9
Russell 2000 ESG Screened Target Exposure	-9.2	-19.6	-18.5	-18.7	20.1	-	6.3	-	22.3	31.0	-
Russell 3000 ESG Screened Target Exposure	-9.4	-13.2	-15.4	-4.8	45.4	-	13.3	-	17.1	21.6	-
Russell 1000	-8.4	-11.3	-13.6	-2.1	46.5	87.9	13.6	13.4	16.7	21.2	16.9
Russell 2000	-7.8	-18.4	-16.7	-16.9	21.6	41.9	6.7	7.2	22.4	30.9	22.2
Russell 3000	-8.4	-11.7	-13.8	-3.1	44.7	84.3	13.1	13.0	16.8	21.6	17.1

* 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 1000 ESG Screened Target Exposure	22.2	-3.9	32.6	22.5	26.7
Russell 2000 ESG Screened Target Exposure	-	-11.2	26.6	20.0	15.0
Russell 3000 ESG Screened Target Exposure	-	-4.5	32.2	22.6	25.7
Russell 1000	21.7	-4.8	31.4	21.0	26.5
Russell 2000	14.6	-11.0	25.5	20.0	14.8
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 1000 ESG Screened Target Exposure	-0.3	0.7	0.8	-	-15.9	-33.9	-33.9	-
Russell 2000 ESG Screened Target Exposure	-0.9	0.2	-	-	-24.4	-41.8	-	-
Russell 3000 ESG Screened Target Exposure	-0.3	0.7	-	-	-15.9	-34.4	-	-
Russell 1000	-0.2	0.7	0.8	1.0	-14.1	-34.6	-34.6	-34.6
Russell 2000	-0.8	0.2	0.3	0.5	-23.3	-41.7	-41.8	-41.8
Russell 3000	-0.2	0.6	0.8	0.9	-14.3	-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

INFORMATION

Index Universe

Russell US Indexes

Index Launch

15 September 2021

Base Date

R1ESTE: 16 December 2016
R2ESTE: 15 December 2017
R3ESTE: 15 December 2017

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.

Top 10 Constituents - Russell 1000 ESG Screened Target Exposure

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	2,028,538	5.40
Microsoft Corp	Software and Computer Services	1,782,553	4.75
Amazon.Com	Retailers	1,251,031	3.33
Alphabet Class A	Software and Computer Services	750,378	2.00
Tesla	Automobiles and Parts	715,105	1.90
Alphabet Class C	Software and Computer Services	706,579	1.88
Berkshire Hathaway B	Investment Banking and Brokerage Services	681,467	1.81
Unitedhealth Group	Health Care Providers	515,869	1.37
Johnson & Johnson	Pharmaceuticals and Biotechnology	515,257	1.37
Meta Platforms Inc	Software and Computer Services	512,270	1.36
Totals		**9,459,047**	**25.19**

Top 10 Constituents - Russell 2000 ESG Screened Target Exposure

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Avis Budget Group	Consumer Services	12,816	0.54
AMC Entertainment	Media	9,370	0.40
BJ's Wholesale Club Holdings	Retailers	9,150	0.39
Macys	Retailers	8,759	0.37
Tenet Healthcare	Health Care Providers	8,003	0.34
Eastgroup Properties	Real Estate Investment Trusts	7,763	0.33
WillScot Mobile Mini Holdings Corp	Industrial Transportation	7,726	0.33
Tetra Tech Inc	Construction and Materials	7,707	0.33
Performance Food Group	Personal Care Drug and Grocery Stores	7,469	0.32
KBR	Software and Computer Services	7,190	0.31
Totals		**85,951**	**3.65**

Top 10 Constituents - Russell 3000 ESG Screened Target Exposure

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	2,163,811	5.40
Microsoft Corp	Software and Computer Services	1,901,422	4.75
Amazon.Com	Retailers	1,191,144	2.98
Alphabet Class A	Software and Computer Services	718,928	1.80
Tesla	Automobiles and Parts	708,483	1.77
Alphabet Class C	Software and Computer Services	677,021	1.69
Berkshire Hathaway B	Investment Banking and Brokerage Services	664,379	1.66
Unitedhealth Group	Health Care Providers	505,649	1.26
Johnson & Johnson	Pharmaceuticals and Biotechnology	499,954	1.25
Meta Platforms Inc	Software and Computer Services	492,380	1.23
Totals		**9,523,171**	**23.79**

ICB Supersector Breakdown

		Russell 1000 ESG Screened Target Exposure			Russell 2000 ESG Screened Target Exposure			Russell 3000 ESG Screened Target Exposure		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	136	10,435,365	27.79	164	301,951	12.84	202	10,955,494	27.36
1510	Telecommunications	19	1,097,788	2.92	41	43,730	1.86	26	1,130,989	2.82
2010	Health Care	111	5,551,197	14.78	437	367,702	15.63	178	5,841,953	14.59
3010	Banks	38	1,414,132	3.77	185	242,148	10.29	74	1,581,406	3.95
3020	Financial Services	52	2,094,700	5.58	74	100,222	4.26	72	2,183,854	5.45
3030	Insurance	40	971,318	2.59	41	57,835	2.46	50	1,074,788	2.68
3510	Real Estate	68	1,427,231	3.80	105	200,526	8.53	103	1,649,598	4.12
4010	Automobiles and Parts	10	923,373	2.46	22	27,527	1.17	17	952,749	2.38
4020	Consumer Products and Services	51	832,700	2.22	91	126,978	5.40	76	958,432	2.39
4030	Media	19	530,366	1.41	29	37,012	1.57	22	559,534	1.40
4040	Retailers	37	2,654,592	7.07	61	81,379	3.46	49	2,664,242	6.65
4050	Travel and Leisure	44	964,402	2.57	57	72,970	3.10	54	1,053,848	2.63
4510	Food Beverage and Tobacco	33	1,183,016	3.15	36	45,526	1.94	41	1,247,334	3.12
4520	Personal Care Drug and Grocery Stores	14	920,207	2.45	21	32,658	1.39	21	962,480	2.40
5010	Construction and Materials	24	280,272	0.75	41	71,111	3.02	38	356,096	0.89
5020	Industrial Goods and Services	134	4,384,689	11.68	208	302,510	12.86	189	4,706,816	11.76
5510	Basic Resources	14	322,685	0.86	40	60,548	2.57	22	380,151	0.95
5520	Chemicals	20	395,575	1.05	22	41,350	1.76	29	455,282	1.14
6010	Energy	20	500,220	1.33	55	74,030	3.15	27	564,844	1.41
6510	Utilities	23	664,460	1.77	28	64,428	2.74	38	757,949	1.89
Totals		**907**	**37,548,288**	**100.00**	**1758**	**2,352,141**	**100.00**	**1328**	**40,037,841**	**100.00**

Index Characteristics

Attributes	Russell 1000 ESG Screened Target Exposure	Russell 2000 ESG Screened Target Exposure	Russell 3000 ESG Screened Target Exposure
Number of constituents	907	1758	1328
Dividend Yield %	1.40	1.29	1.40
Constituent (Wgt %)			
Average	0.11	0.06	0.08
Largest	5.40	0.54	5.40
Median	0.04	0.04	0.02
Top 10 Holdings (Wgt %)	25.17	3.66	23.79

Data definitions available from
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To learn more, visit www.ftserussell.com;
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