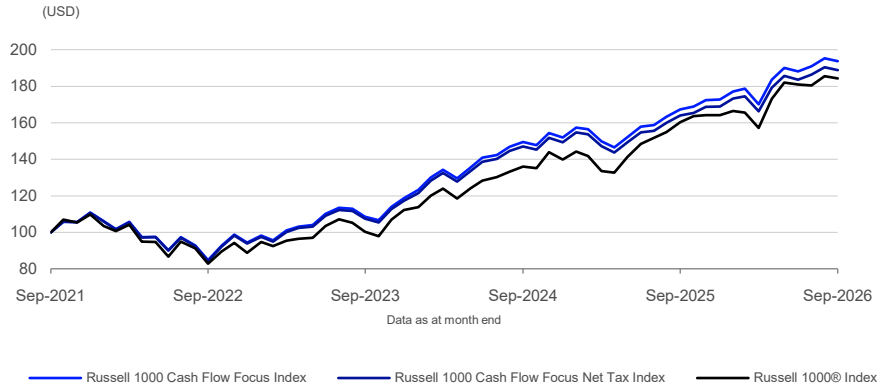
Russell 1000 Cash Flow Focus Index

Data as at: 30 September 2026

The Russell 1000 Cash Flow Focus Index is a part of the FTSE Cash Flow Focus Index Series. It is designed to represent the performance of high-quality stocks in Russell 1000 Index to demonstrate high index-level free cash flow yield.

The FTSE Cash Flow Focus Index Series is designed to overall achieve a consistently higher index-level free cash flow yield vs. the underlying universe. Strong free cash flow empowers the companies to distribute higher dividends, settle debts, and fuel business expansions. By incorporating factor elements, this index series aims to identify high-quality companies with an overall index-level free cash flow focus, which provides investors with the ability to pursue higher dividend income return while being defensive during the downturns.

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 Cash Flow Focus Index	3.0	13.8	12.2	15.7	78.3	93.8	21.3	14.1	10.2	10.9	14.1
Russell 1000 Cash Flow Focus Net Tax Index	2.9	13.6	11.8	15.2	75.8	88.9	20.7	13.6	10.2	10.9	14.1
Russell 1000® Index	1.8	17.2	12.3	15.0	83.7	84.3	22.5	13.0	13.1	13.4	15.7

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Cash Flow Focus Index	9.8	23.5	0.3	31.2	21.1	27.6	-14.8	25.8	27.9	13.7
Russell 1000 Cash Flow Focus Net Tax Index	9	22.5	-0.4	30.4	20.4	27	-15.2	25	27.3	13.2
Russell 1000® Index	12.1	21.7	-4.8	31.4	21	26.5	-19.1	26.5	24.5	17.4

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.

Capping

Individual constituent weights are capped at 5% on quarterly basis to avoid over concentration in any one stock

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.

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 Cash Flow Focus Index	1.5	2.0	1.0	1.1	-7.2	-16.0	-24.0	-30.6
Russell 1000 Cash Flow Focus Net Tax Index	1.5	2.0	1.0	1.1	-7.2	-16.1	-24.3	-30.6
Russell 1000® Index	1.2	1.7	0.8	1.0	-8.8	-19.1	-25.1	-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	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Meta Platforms Inc	United States	Software and Computer Services	1,386,328	5.61
Microsoft Corp	United States	Software and Computer Services	1,282,007	5.19
Apple Inc.	United States	Technology Hardware and Equipment	1,241,637	5.03
Broadcom	United States	Technology Hardware and Equipment	1,201,880	4.87
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	925,048	3.74
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	921,515	3.73
Alphabet Class A	United States	Software and Computer Services	696,244	2.82
ExxonMobil Holdings Corporation	United States	Oil, Gas and Coal	668,416	2.71
Johnson & Johnson	United States	Pharmaceuticals and Biotechnology	636,358	2.58
Visa	United States	Industrial Support Services	607,706	2.46
Totals			**9,567,139**	**38.73**

ICB Industry Breakdown

		Russell 1000 Cash Flow Focus		Russell 1000®		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	17	35.78	149	44.02	-8.24
15	Telecommunications	6	3.83	22	2.19	1.64
20	Health Care	19	18.21	99	9.01	9.20
30	Financials	4	5.21	142	9.45	-4.25
35	Real Estate	-	-	62	1.93	-1.93
40	Consumer Discretionary	11	9.30	156	11.71	-2.40
45	Consumer Staples	11	6.71	53	3.34	3.37
50	Industrials	22	14.35	214	11.24	3.10
55	Basic Materials	3	1.45	39	1.53	-0.08
60	Energy	6	4.53	40	3.50	1.03
65	Utilities	1	0.64	46	2.08	-1.44
Totals		**100**	**100.00**	**1022**	**100.00**	

Index Characteristics

Attributes	Russell 1000 Cash Flow Focus	Russell 1000®
Number of constituents	100	1022
Net MCap (USDm)	24,703,873	70,146,629
Dividend Yield %	1.38	1.10
Constituent Sizes (Net MCap USDm)		
Average	247,039	68,637
Largest	1,386,328	5,314,529
Smallest	11,843	342
Median	158,569	14,543
Weight of Largest Constituent (%)	5.61	7.58
Top 10 Holdings (% Index MCap)	38.73	36.21

INFORMATION

Index Universe

Russell 1000 Index

Index Launch

20 March 2025

Base Date

31 March 2006

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Quarterly in March, June, September and December

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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659