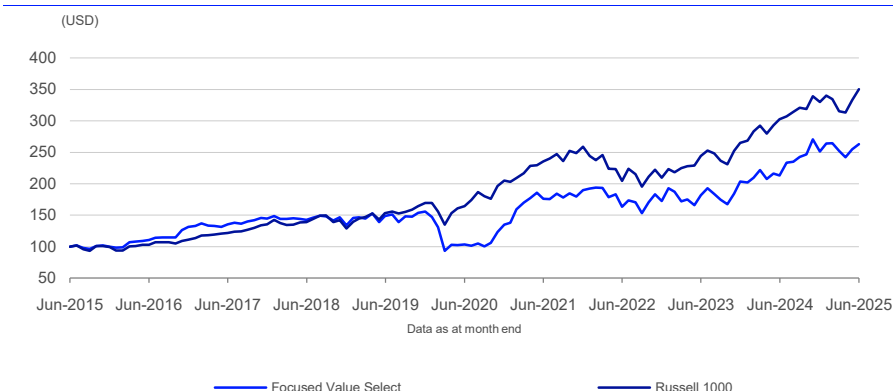


# Focused Value Select Index

Data as at: 30 June 2025

The Focused Value Select Index is designed to reflect the performance of securities exhibiting the highest value characteristics in the Russell 1000 Index. The index does not take into account ESG factors. It is comprised of the top 40 eligible securities by Composite Score with equal weighting being applied.

## 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
Focused Value Select	4.2	4.6	4.6	23.1	60.6	154.3	17.1	20.5	20.6	19.9	21.4
Russell 1000	11.1	6.1	6.1	15.7	71.0	112.8	19.6	16.3	20.0	15.4	16.5

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Focused Value Select	-4.7	32.0	10.0	-7.5	16.4	-13.3	40.7	-9.0	18.0	23.3
Russell 1000	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
Focused Value Select	1.1	0.8	1.0	0.5		-18.4	-18.4	-25.3	-49.8
Russell 1000	0.8	1.2	1.0	0.8		-19.1	-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

## 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 indexes are investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real-time and 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 %
Capital One Financial	Industrial Support Services	1,517,714	2.80
Affiliated Managers Group	Investment Banking and Brokerage Services	1,508,525	2.78
First American Financial	Non-life Insurance	1,484,198	2.74
Royalty Pharma	Pharmaceuticals and Biotechnology	1,478,559	2.73
Synovus Financial Corp	Banks	1,459,877	2.69
CVS Health Corporation	Personal Care Drug and Grocery Stores	1,453,376	2.68
Huntington Bancshares	Banks	1,446,843	2.67
Cousins Property	Real Estate Investment Trusts	1,443,508	2.66
Voya Financial	Investment Banking and Brokerage Services	1,440,165	2.66
First Horizon Corporation	Banks	1,438,884	2.66
Totals		14,671,648	27.07

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1510	Telecommunications	2	2,732,738	5.04
2010	Health Care	5	6,908,880	12.75
3010	Banks	6	8,563,635	15.80
3020	Financial Services	4	5,776,727	10.66
3030	Insurance	5	6,881,866	12.70
3510	Real Estate	5	6,921,324	12.77
4010	Automobiles and Parts	1	1,365,196	2.52
4050	Travel and Leisure	1	1,371,321	2.53
4510	Food Beverage and Tobacco	1	1,344,007	2.48
4520	Personal Care Drug and Grocery Stores	1	1,453,376	2.68
5020	Industrial Goods and Services	2	2,808,342	5.18
5520	Chemicals	1	1,388,880	2.56
6510	Utilities	5	6,674,550	12.32
Totals		39	54,190,842	100.00

Index Characteristics

Attributes	Focused Value Select
Number of constituents	39
Dividend Yield %	3.53
Constituent (Wgt %)	
Average	2.56
Largest	2.80
Median	2.56
Top 10 Holdings (Wgt %)	27.07

INFORMATION

Launch Date

2/8/2019

Base Date

1/10/2010

Base Value

1000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Monthly

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