

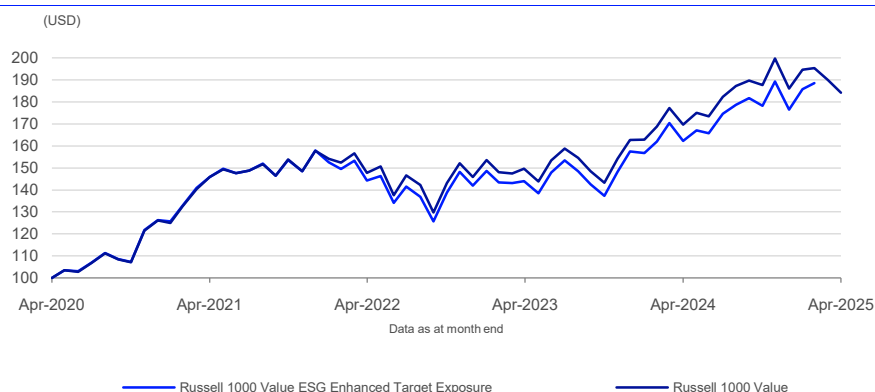
Russell 1000 Value ESG Enhanced Target Exposure Index

Data as at: 30 April 2025

The Russell 1000 Value ESG Enhanced Target Exposure Index is a broad-based, alternatively-weighted US equity index based on the Russell 1000 Value Index. The index is 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 1000 Value ESG Enhanced Target Exposure Index applies 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. In addition, the index incorporates Refinitiv ESG Scores as a tilt. The Refinitiv ESG scores framework is designed to transparently and objectively measure a company's ESG performance, commitment and effectiveness relative to its industry group peers

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 1000 Value ESG Enhanced Target Exposure	-	-	-	-	-	-	-	-	-	-	-
Russell 1000 Value	-5.4	-1.9	-1.0	8.6	24.6	84.2	7.6	13.0	16.2	15.4	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)	2020	2021	2022	2023	2024
Russell 1000 Value ESG Enhanced Target Exposure	4.6	25.0	-10.1	10.9	12.1
Russell 1000 Value	2.8	25.2	-7.5	11.5	14.4

FEATURES

Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

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 indexes 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 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 Value ESG Enhanced Target Exposure	-	-	-	-	-	-	-	-
Russell 1000 Value	0.5	0.4	0.8	0.5	-15.6	-15.6	-19.0	-38.3

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

Top 10 Constituents - Russell 1000 Value ESG Enhanced Target Exposure

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
JPMorgan Chase & Co	Banks	1,150,127	4.09
Johnson & Johnson	Pharmaceuticals and Biotechnology	1,088,892	3.87
Cisco Systems	Telecommunications Equipment	654,135	2.33
GE Aerospace	Aerospace and Defense	510,169	1.81
Bank of America	Banks	487,899	1.73
Unitedhealth Group	Health Care Providers	486,221	1.73
Abbott Laboratories	Medical Equipment and Services	436,619	1.55
International Bus Machns.	Software and Computer Services	394,128	1.40
S&P Global	Finance and Credit Services	394,103	1.40
Goldman Sachs Group	Investment Banking and Brokerage Services	344,301	1.22
Totals		5,946,594	21.14

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	76	2,054,667	7.30
1510	Telecommunications	14	1,558,652	5.54
2010	Health Care	77	5,753,563	20.45
3010	Banks	30	2,517,068	8.95
3020	Financial Services	45	1,852,018	6.58
3030	Insurance	38	1,119,790	3.98
3510	Real Estate	60	1,522,865	5.41
4010	Automobiles and Parts	9	234,588	0.83
4020	Consumer Products and Services	33	511,780	1.82
4030	Media	12	355,860	1.27
4040	Retailers	29	674,185	2.40
4050	Travel and Leisure	28	609,357	2.17
4510	Food Beverage and Tobacco	29	1,064,097	3.78
4520	Personal Care Drug and Grocery Stores	12	1,018,620	3.62
5010	Construction and Materials	26	599,407	2.13
5020	Industrial Goods and Services	123	4,261,301	15.15
5510	Basic Resources	15	290,548	1.03
5520	Chemicals	15	504,733	1.79
6010	Energy	16	1,006,485	3.58
6510	Utilities	20	619,963	2.20
Totals		707	28,129,546	100.00

INFORMATION

Index Universe

Russell 1000 Value Index

Index Launch

12 August 2022

Base Date

16 December 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,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.

Index Characteristics

Attributes	Russell 1000 Value ESG Enhanced Target Exposure
Number of constituents	707
Net MCap (USDm)	28,129,546
Constituent Sizes (Net MCap USDm)	
Average	39,787
Largest	1,150,127
Smallest	96
Median	12,545
Weight of Largest Constituent (%)	4.09
Top 10 Holdings (% Index MCap)	21.14

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