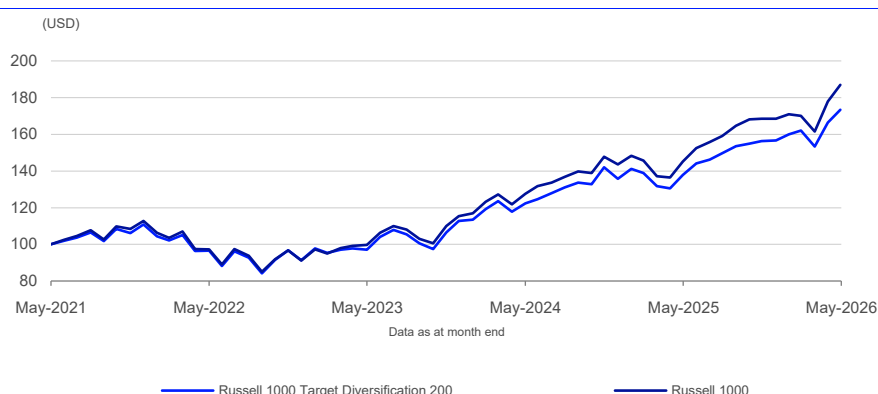


Russell 1000 Target Diversification 200 Index

Data as at: 29 May 2026

The Russell 1000 Target Diversification 200 Index measures the performance of the largest cap segment of the US equity universe leveraging FTSE Russell's proprietary Target Diversification methodology, that achieves meaningful diversification without sacrificing market representativeness.

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 Target Diversification 200	7.0	10.9	10.7	25.7	78.4	73.4	21.3	11.6	11.5	12.8	15.7
Russell 1000	10.0	10.9	10.9	28.8	87.6	87.0	23.3	13.3	12.0	13.1	15.9

* 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 Target Diversification 200	12.1	21.5	-5.1	30.9	20.2	25.6	-17.5	23.3	20.5	15.3
Russell 1000	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5	17.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Target Diversification 200	2.2	1.6	0.7	0.9	-8.0	-18.3	-24.3	-35.6
Russell 1000	2.4	1.8	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

FEATURES

Coverage

Index measures the performance of the target cap segment of the US equity universe leveraging FTSE Russell's proprietary Target Diversification methodology

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.

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 end of day 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.

Top 10 Constituents - Russell 1000 Target Diversification 200 Index

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	USA	Technology Hardware and Equipment	2,087,755	3.12
Apple Inc.	USA	Technology Hardware and Equipment	1,965,328	2.94
Microsoft Corp	USA	Software and Computer Services	1,554,640	2.32
Amazon.Com	USA	Retailers	1,336,896	2.00
Alphabet Class A	USA	Software and Computer Services	1,191,387	1.78
Broadcom	USA	Technology Hardware and Equipment	1,169,244	1.75
Alphabet Class C	USA	Software and Computer Services	1,015,403	1.52
Micron Technology	USA	Technology Hardware and Equipment	850,845	1.27
Meta Platforms Inc	USA	Software and Computer Services	783,845	1.17
Tesla	USA	Automobiles and Parts	745,599	1.11
Totals			12,700,942	18.98

ICB Industry Breakdown - Russell 1000 Target Diversification 200 Index

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	139	20,839,198	31.15
15	Telecommunications	21	1,619,748	2.42
20	Health Care	101	6,206,244	9.28
30	Financials	142	7,591,524	11.35
35	Real Estate	64	2,261,084	3.38
40	Consumer Discretionary	166	8,928,035	13.34
45	Consumer Staples	54	2,797,115	4.18
50	Industrials	196	10,136,549	15.15
55	Basic Materials	38	1,603,473	2.40
60	Energy	37	2,662,094	3.98
65	Utilities	43	2,263,001	3.38
Totals		1001	66,908,065	100.00

Country/Market Breakdown - Russell 1000 Target Diversification 200 Index

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	1	10,417	0.02
Canada	3	116,273	0.17
Netherlands	1	16,695	0.02
South Africa	1	67,280	0.10
USA	995	66,697,400	99.69
Totals	1001	66,908,065	100.00

Index Characteristics

Attributes	Russell 1000 Target Diversification 200	Russell 1000
Number of constituents	1001	1001
Net MCap (USDm)	66,908,065	68,904,079
Dividend Yield %	1.33	-
Constituent Sizes (Net MCap USDm)		
Average	66,841	68,835
Largest	2,087,755	4,931,751
Smallest	540	74
Median	29,265	14,623
Weight of Largest Constituent (%)	3.12	7.16
Top 10 Holdings (% Index MCap)	18.98	36.39

INFORMATION

Index Universe

Russell 1000 Index

Index Launch

7 August 2025

Base Date

19 December 1997

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

Annually in June

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