

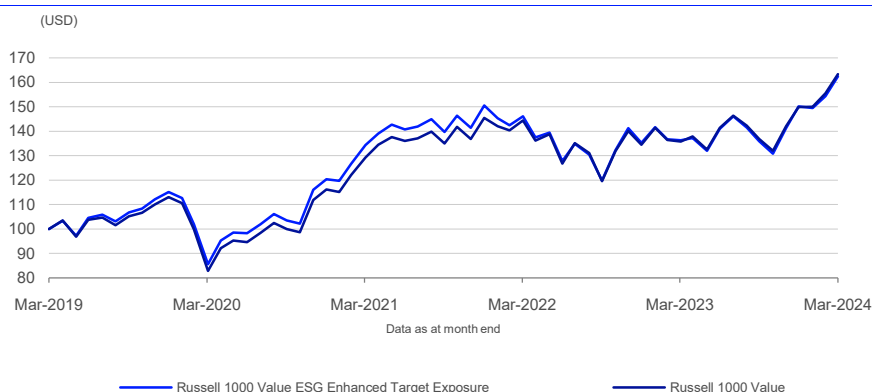
# Russell 1000 Value ESG Enhanced Target Exposure Index

Data as at: 29 March 2024

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 | 8.2      | 19.5 | 8.2 | 19.1 | 20.9 | 62.4 | 6.5          | 10.2 | 11.1           | 15.2 | 18.7 |
| Russell 1000 Value                              | 9.0      | 19.3 | 9.0 | 20.3 | 26.4 | 63.4 | 8.1          | 10.3 | 11.2           | 15.2 | 19.0 |

\* 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)                                   | 2019 | 2020 | 2021 | 2022  | 2023 |
|---|------|------|------|-------|------|
| Russell 1000 Value ESG Enhanced Target Exposure | 29.4 | 4.6  | 25.0 | -10.1 | 10.9 |
| Russell 1000 Value                              | 26.5 | 2.8  | 25.2 | -7.5  | 11.5 |

## 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 | 1.8               | 0.4 | 0.5 | -    | -12.5        | -21.3 | -37.4 | -     |
| Russell 1000 Value                              | 2.0               | 0.5 | 0.5 | 0.6  | -11.6        | -19.0 | -38.3 | -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                                     | 984,003         | 3.64  |
| Johnson & Johnson   | Pharmaceuticals and Biotechnology         | 835,211         | 3.09  |
| Linde plc           | Chemicals                                 | 649,884         | 2.41  |
| Intel Corp          | Technology Hardware and Equipment         | 586,033         | 2.17  |
| Bank of America     | Banks                                     | 470,880         | 1.74  |
| General Electric    | Aerospace and Defense                     | 439,657         | 1.63  |
| Merck & Co          | Pharmaceuticals and Biotechnology         | 402,263         | 1.49  |
| Cisco Systems       | Telecommunications Equipment              | 377,401         | 1.40  |
| Abbott Laboratories | Medical Equipment and Services            | 334,020         | 1.24  |
| Goldman Sachs Group | Investment Banking and Brokerage Services | 311,847         | 1.15  |
| Totals              |   | 5,391,198       | 19.95 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector                       | No. of Cons | Net MCap (USDm) | Wgt %  |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010     | Technology                            | 69          | 2,462,298       | 9.11   |
| 1510     | Telecommunications                    | 12          | 1,071,297       | 3.97   |
| 2010     | Health Care                           | 75          | 5,077,462       | 18.79  |
| 3010     | Banks                                 | 31          | 2,290,493       | 8.48   |
| 3020     | Financial Services                    | 45          | 1,764,952       | 6.53   |
| 3030     | Insurance                             | 38          | 877,864         | 3.25   |
| 3510     | Real Estate                           | 59          | 1,429,447       | 5.29   |
| 4010     | Automobiles and Parts                 | 10          | 253,561         | 0.94   |
| 4020     | Consumer Products and Services        | 32          | 470,749         | 1.74   |
| 4030     | Media                                 | 14          | 413,986         | 1.53   |
| 4040     | Retailers                             | 22          | 285,218         | 1.06   |
| 4050     | Travel and Leisure                    | 27          | 542,803         | 2.01   |
| 4510     | Food Beverage and Tobacco             | 26          | 1,156,031       | 4.28   |
| 4520     | Personal Care Drug and Grocery Stores | 11          | 940,942         | 3.48   |
| 5010     | Construction and Materials            | 23          | 447,865         | 1.66   |
| 5020     | Industrial Goods and Services         | 114         | 3,453,975       | 12.78  |
| 5510     | Basic Resources                       | 16          | 432,255         | 1.60   |
| 5520     | Chemicals                             | 18          | 1,225,346       | 4.54   |
| 6010     | Energy                                | 16          | 1,435,923       | 5.31   |
| 6510     | Utilities                             | 24          | 984,616         | 3.64   |
| Totals   |                                       | 682         | 27,017,085      | 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            | 682   |
| Net MCap (USDm)                   | 27,017,085                                      |
| Dividend Yield %                  | 2.22  |
| Constituent Sizes (Net MCap USDm) |   |
| Average                           | 39,614  |
| Largest                           | 984,003   |
| Smallest                          | 877   |
| Median                            | 12,841  |
| Weight of Largest Constituent (%) | 3.64  |
| Top 10 Holdings (% Index MCap)    | 19.95   |

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