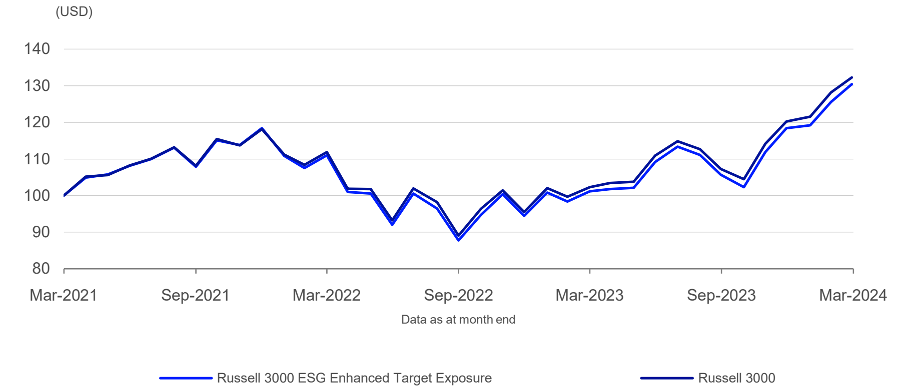
Russell 3000 ESG Enhanced Target Exposure Index

Data as at: 29 March 2024

The Russell 3000 ESG Enhanced Target Exposure Index is a broad-based, alternatively-weighted US equity index based on the Russell 3000 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 3000 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.

3-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 3000 ESG Enhanced Target Exposure	10.2	23.5	10.2	28.9	30.5	97.3	9.3	14.6	11.8	17.6	18.9
Russell 3000	10.0	23.3	10.0	29.3	32.3	95.4	9.8	14.3	11.9	17.6	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 3000 ESG Enhanced Target Exposure	32.5	22.0	26.3	-20.3	25.4
Russell 3000	31.0	20.9	25.7	-19.2	26.0

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 3000 ESG Enhanced Target Exposure	2.6	0.5	0.8	-	-11.4	-26.5	-34.2	-
Russell 3000	2.7	0.6	0.8	0.8	-10.7	-25.1	-35.0	-35.0

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

Top 10 Constituents - Russell 3000 ESG Enhanced Target Exposure

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	Technology Hardware and Equipment	2,787,873	5.48
Microsoft Corp	Software and Computer Services	2,204,556	4.33
Apple Inc.	Technology Hardware and Equipment	1,938,490	3.81
Amazon.Com	Retailers	1,685,045	3.31
Alphabet Class A	Software and Computer Services	1,247,367	2.45
Alphabet Class C	Software and Computer Services	1,062,523	2.09
Meta Platforms Inc	Software and Computer Services	792,753	1.56
Linde plc	Chemicals	756,314	1.49
Johnson & Johnson	Pharmaceuticals and Biotechnology	621,101	1.22
JPMorgan Chase & Co	Banks	614,288	1.21
Totals		**13,710,310**	**26.94**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	126	15,821,596	31.08
1510	Telecommunications	13	958,058	1.88
2010	Health Care	101	6,874,569	13.51
3010	Banks	25	1,677,399	3.30
3020	Financial Services	49	1,910,643	3.75
3030	Insurance	37	801,106	1.57
3510	Real Estate	73	2,019,830	3.97
4010	Automobiles and Parts	10	708,277	1.39
4020	Consumer Products and Services	49	1,397,761	2.75
4030	Media	13	380,601	0.75
4040	Retailers	32	3,171,353	6.23
4050	Travel and Leisure	39	1,396,244	2.74
4510	Food Beverage and Tobacco	30	1,540,485	3.03
4520	Personal Care Drug and Grocery Stores	15	1,020,911	2.01
5010	Construction and Materials	29	654,593	1.29
5020	Industrial Goods and Services	142	5,806,217	11.41
5510	Basic Resources	25	562,976	1.11
5520	Chemicals	21	1,494,946	2.94
6010	Energy	31	1,581,112	3.11
6510	Utilities	25	1,119,488	2.20
Totals		**885**	**50,898,168**	**100.00**

INFORMATION

Index Universe

Russell 2000 Index

Index Launch

15 September 2021

Base Date

15 December 2017

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 3000 ESG Enhanced Target Exposure
Number of constituents	885
Net MCap (USDm)	50,898,168
Dividend Yield %	1.42
Constituent Sizes (Net MCap USDm)	
Average	57,512
Largest	2,787,873
Smallest	2,017
Median	14,347
Weight of Largest Constituent (%)	5.48
Top 10 Holdings (% Index MCap)	26.94

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