

Russell 1000 ICB Capped

| 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023* |
|---------------------------------|---------------------------------|--------------------------------|--------------------------------|---------------------------------|---------------------------------|---------------------------------|---------------------------------|---------------------------------|----------------------------------|---------------------------------|
| Highest index returns | | | | | | | | | | |
| Industrials 42.77 | Utilities 26.06 | Consumer Staples 7.65 | Energy 25.85 | Technology 39.37 | Health Care 6.68 | Technology 48.42 | Technology 49.73 | Energy 51.29 | Energy 60.98 | Technology 46.80 |
| Consumer Discretionary 42.29 | Health Care 25.55 | Health Care 7.14 | Basic Materials 22.41 | Basic Materials 27.26 | Utilities 4.58 | Industrials 35.53 | Consumer Discretionary 40.92 | Technology 35.58 | Consumer Staples 3.97 | Consumer Discretionary 25.49 |
| Health Care 41.95 | Technology 20.15 | Consumer Discretionary 6.74 | Telecommunications 22.10 | Industrials 26.10 | Consumer Discretionary -0.65 | Financials 31.64 | Industrials 18.19 | Financials 34.98 | Utilities 0.62 | Industrials 10.74 |
| Financials 41.13 | Consumer Staples 16.25 | Technology 3.34 | Financials 21.86 | Consumer Discretionary 24.77 | Technology -1.31 | Telecommunications 28.38 | Basic Materials 17.95 | Basic Materials 25.91 | Health Care -4.01 | Basic Materials 7.64 |
| Technology 31.28 | Financials 12.64 | Telecommunications 2.16 | Utilities 17.69 | Health Care 21.98 | Telecommunications -3.77 | Consumer Discretionary 28.06 | Health Care 16.75 | Health Care 23.31 | Basic Materials -8.70 | Consumer Staples -0.02 |
| Consumer Staples 28.95 | Consumer Discretionary 11.52 | Financials -0.66 | Industrials 17.59 | Financials 21.03 | Industrials -8.62 | Utilities 26.15 | Consumer Staples 8.09 | Consumer Discretionary 19.28 | Financials -10.95 | Telecommunications -0.05 |
| Energy 26.21 | Industrials 7.82 | Industrials -1.16 | Technology 13.78 | Utilities 12.61 | Consumer Staples -8.80 | Consumer Staples 25.05 | Telecommunications 7.05 | Utilities 18.72 | Industrials -13.16 | Financials -0.06 |
| Telecommunications 26.09 | Telecommunications 7.25 | Utilities -5.47 | Consumer Staples 5.46 | Consumer Staples 10.52 | Financials -12.77 | Basic Materials 22.62 | Utilities 0.44 | Consumer Staples 17.55 | Telecommunications -30.03 | Health Care -0.60 |
| Basic Materials 22.84 | Basic Materials 2.75 | Basic Materials -10.46 | Consumer Discretionary 5.27 | Telecommunications 4.08 | Basic Materials -18.15 | Health Care 21.24 | Financials -0.78 | Industrials 16.13 | Consumer Discretionary -31.55 | Utilities -4.12 |
| Utilities 15.24 | Energy -8.27 | Energy -21.81 | Health Care -2.47 | Energy -0.70 | Energy -18.93 | Energy 10.43 | Energy -30.29 | Telecommunications 9.49 | Technology -34.55 | Energy -6.30 |
| Lowest index returns | | | | | | | | | | |

*Source: FTSE Russell. Data as of June 30, 2023. Figures are percentage index returns for each complete calendar year and the year to date. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see disclaimer page for important legal disclosures.

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