Provided in the context of qualified indices under section 871(m) of the US Internal Revenue Code

<table>
<thead>
<tr>
<th>§1.871-15(l)(3) paragraph</th>
<th>Russell 1000 Index, data as of 30 December 2022</th>
</tr>
</thead>
<tbody>
<tr>
<td>i. References 25 or more component securities (whether or not the security is an underlying security).</td>
<td>Constituents: 1,010</td>
</tr>
<tr>
<td>ii. Except as provided in paragraph (l)(6)(ii) of this section, references only long positions in component securities.</td>
<td>Number of index constituents with negative weights: N/A</td>
</tr>
<tr>
<td>iii. References no component underlying security that represents more than 15% of the weighting of the component securities in the index.</td>
<td>Largest single security (weight%): Apple Inc. (5.51%)</td>
</tr>
<tr>
<td>iv. References no five or fewer component underlying securities that together represent more than 40% of the weighting of the component securities in the index.</td>
<td>Number of securities representing top 40% weight: 35</td>
</tr>
<tr>
<td>v. Is modified or rebalanced only according to publicly stated, predefined criteria, which may require interpretation by the index provider or a board or committee responsible for maintaining the index.</td>
<td>The Russell 1000 Index methodology can be found within the Russell US Equity Index Construction and Methodology document, which is publicly available at: <a href="research.ftserussell.com/products/downloads/Russell-US-indexes.pdf">research.ftserussell.com/products/downloads/Russell-US-indexes.pdf</a></td>
</tr>
<tr>
<td>vi. Did not provide an annual dividend yield in the immediately preceding calendar year from component underlying securities that is greater than 1.5 times the annual dividend yield of the S&amp;P 500 Index as reported for the immediately preceding calendar year.</td>
<td>Annual dividend yield: 1.7176</td>
</tr>
<tr>
<td>vii. Is traded through futures contracts or option contracts (regardless of whether the contracts provide price only or total return exposure to the index or provide for dividend reinvestment in the index) on: A. a national securities exchange that is registered with the Securities and Exchange Commission or a domestic board of trade designated as a contract market by the Commodity Futures Trading Commission (CFTC); or B. a foreign exchange or board of trade that is a qualified board or exchange as determined by the secretary pursuant to section 1256(g)(7)(C) or that has a staff no action letter from the CFTC permitting direct access from the United States that is effective on the applicable testing date, provided that the referenced component underlying securities, in the aggregate, comprise less than 50% of the weighting of the component securities in the index.</td>
<td>Futures contracts on the index are listed on CME. Options contracts on the index are listed on CBOE. <a href="www.ftserussell.com/index/index-linked-products/derivatives">www.ftserussell.com/index/index-linked-products/derivatives</a></td>
</tr>
</tbody>
</table>

1 Index users should independently verify the annual dividend yield of the S&P 500 Index to confirm this requirement.

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