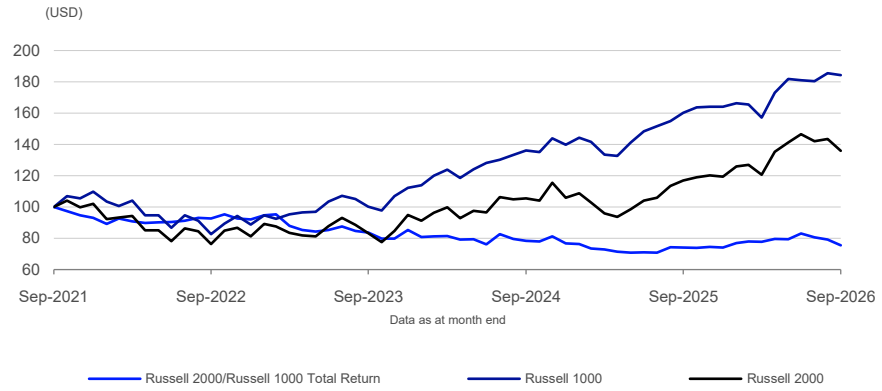
Russell 2000® / Russell 1000® (Long/Short) Indexes

Data as at: 30 September 2026

The Russell 2000® / Russell 1000® Index measures the relative performance of a combination of their component indexes, the Russell 2000 Index and the Russell 1000 Index, and a cash component. The Russell 2000 / Russell 1000 Indexes represents a positive weighting on the Russell 2000 Index and a negative weighting on the Russell 1000 Index The weight for both component indexes will be reset to (+/-)100% on a daily basis with no cost of borrowing or margin requirement and no interest on cash. The Russell 2000 / Russell 1000 Index is designed to provide a benchmark for market participants looking to measure the relative performance of a small compared with large cap investment theme.

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 2000/Russell 1000 Total Return	-9.1	-3.0	1.9	1.9	-9.8	-24.5	-3.4	-5.5	10.3	12.8	10.6
Russell 1000	1.8	17.2	12.3	15.0	83.7	84.3	22.5	13.0	13.1	13.5	15.7
Russell 2000	-7.2	12.7	13.7	16.2	63.1	36.0	17.7	6.3	18.7	19.9	20.7

* 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 2000/Russell 1000 Total Return	8.7	-6.0	-6.6	-4.0	0.9	-8.8	-1.2	-7.2	-10.0	-3.6
Russell 1000	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5	17.4
Russell 2000	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9	11.5	12.8

FEATURES

Component Indexes

100% Russell 2000 Index
-100% Russell 1000 Index

Objective

Designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies and available end-of-day.

Industry Classification Benchmark (ICB)

ICB is a comprehensive and rules based, transparent classification methodology based on research and market trends designed to support investment solutions. It was launched in 2005 and enhanced in 2019 with the integration of the Russell Global Sectors (RGS) classification scheme and additional structural enhancements

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000/Russell 1000 Total Return	0.2	-0.2	-0.5	-0.4	-10.3	-18.7	-30.6	-42.2
Russell 1000	1.2	1.7	0.8	1.0	-8.8	-19.1	-25.1	-34.6
Russell 2000	0.9	1.0	0.3	0.5	-11.0	-27.5	-31.9	-41.8

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

INFORMATION

Index Universe

Russell 1000 and 2000 Indexes

Index Launch

31 March 2017

Base Date

1 January 2014

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying indexes

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

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