

Russell 1000 & FTSE All-World ex US 150/50 Indexes

Data as at: 30 April 2025

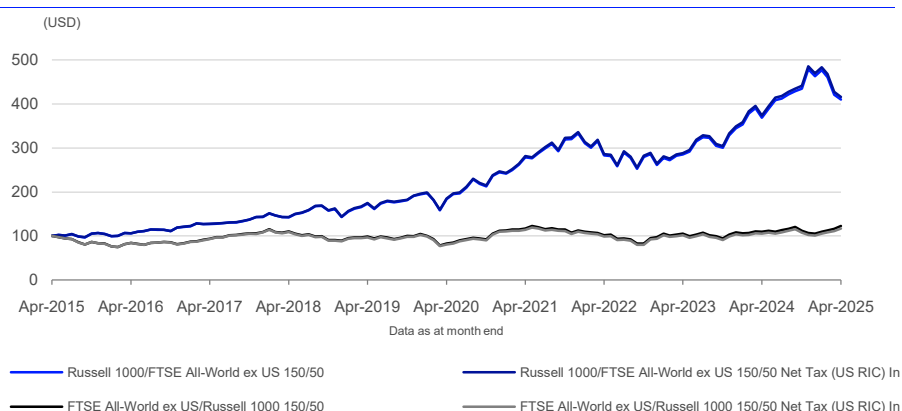
The FTSE Index-Level Composite Index Series reflects the performance of a combination of component indexes and a cash component, with positive and negative weightings.

The Russell 1000/FTSE All-World ex US 150/50 Index represents a 150% positive weighting on the Russell 1000 Index and a 50% negative weighting on the FTSE All-World ex US Index, with weights reset on a monthly basis.

The FTSE All-World ex US/Russell 1000 150/50 Index represents a 150% positive weighting on the FTSE All-World ex US Index and a 50% negative weighting on the Russell 1000 Index, with weights reset on a monthly basis.

The indexes are designed to provide a benchmark for investors looking to measure the relative performance of a U.S. investment theme compared with an international one.

10-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/FTSE All-World ex US 150/50 | -14.0 | -5.8 | -11.5 | 11.2 | 44.8 | 123.1 | 13.1 | 17.4 | 28.2 | 21.1 | 18.9 |
| Russell 1000/FTSE All-World ex US 150/50 Net Tax (US RIC) In | -14.0 | -5.7 | -11.5 | 11.4 | 45.5 | 124.8 | 13.3 | 17.6 | 28.2 | 21.1 | 18.9 |
| FTSE All-World ex US/Russell 1000 150/50 | 11.7 | 9.5 | 16.3 | 11.7 | 20.5 | 48.4 | 6.4 | 8.2 | 22.4 | 20.4 | 16.3 |
| FTSE All-World ex US/Russell 1000 150/50 Net Tax (US RIC) In | 11.6 | 9.3 | 16.1 | 11.2 | 18.7 | 45.1 | 5.9 | 7.7 | 22.4 | 20.4 | 16.3 |

* 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

FEATURES

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, net and total return methodologies and available end-of-day.

Year-on-Year Performance - Total Return

| Index % (USD) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|--|------|------|------|-------|------|------|------|-------|------|------|
| Russell 1000/FTSE All-World ex US 150/50 | 3.5 | 15.4 | 18.8 | -0.2 | 36.1 | 25.7 | 36.0 | -21.4 | 31.9 | 34.3 |
| Russell 1000/FTSE All-World ex US 150/50 Net Tax (US RIC) In | 3.7 | 15.6 | 19.0 | -0.1 | 36.4 | 25.9 | 36.2 | -21.3 | 32.1 | 34.5 |
| FTSE All-World ex US/Russell 1000 150/50 | -7.2 | 1.6 | 30.3 | -18.4 | 17.7 | 6.8 | 0.4 | -13.7 | 11.2 | -2.4 |
| FTSE All-World ex US/Russell 1000 150/50 Net Tax (US RIC) In | -7.6 | 1.1 | 29.8 | -18.7 | 17.1 | 6.4 | 0.0 | -14.1 | 10.6 | -2.9 |

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|--|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| Russell 1000/FTSE All-World ex US 150/50 | 0.4 | 0.5 | 0.9 | 0.9 | -24.8 | -24.8 | -27.2 | -35.4 |
| Russell 1000/FTSE All-World ex US 150/50 Net Tax (US RIC) In | 0.4 | 0.5 | 0.9 | 0.9 | -24.8 | -24.8 | -27.1 | -35.4 |
| FTSE All-World ex US/Russell 1000 150/50 | 0.5 | 0.4 | 0.5 | 0.1 | -17.1 | -22.3 | -35.6 | -41.7 |
| FTSE All-World ex US/Russell 1000 150/50 Net Tax (US RIC) In | 0.5 | 0.4 | 0.5 | 0.1 | -17.3 | -22.4 | -36.1 | -42.2 |

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

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INFORMATION

Index Universe

Russell 1000 and FTSE All-World ex US Indexes

Index Launch

27 December 2018

Base Date

31 December 2003

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, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in June, Semi-annually in March and September

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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