

Russell 1000 Growth and Value UCITS 30/18 Capped Indexes

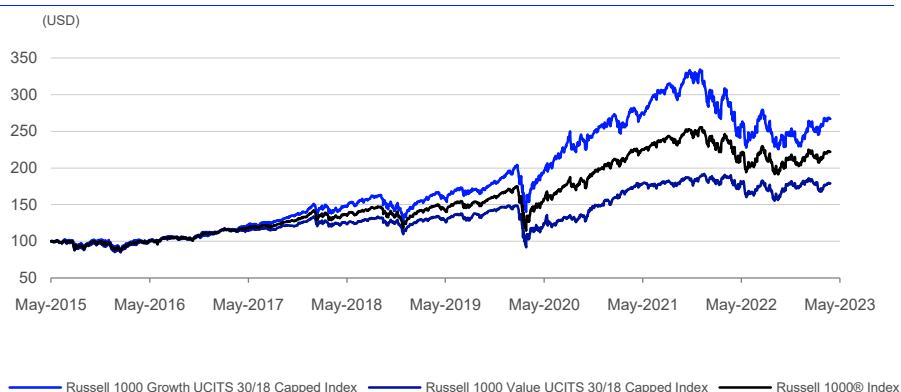
Data as at: 30 May 2025

The Russell 1000 Growth UCITS 30/18 Capped Index and the Russell 1000 Value UCITS 30/18 Capped Index are designed to measure the performance of the large cap growth and value segments of the US equity universe, while providing quarterly capping to ensure that constituents do not breach target thresholds.

The Russell 1000 Growth UCITS 30/18 Capped Index includes those Russell 1000 companies with relatively higher price-to-book ratios, higher I/B/E/S forecast medium term (2 year) growth and higher sales per share historical growth (5 years) while the Russell 1000 Value UCITS 30/18 Capped Index includes those Russell 1000 companies with relatively lower price-to-book ratios, lower I/B/E/S forecast medium term (2 year) growth and lower sales per share historical growth (5 years).

Both indexes are completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect growth and value characteristics respectively.

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 Growth UCITS 30/18 Capped Index	1.4	0.6	-0.3	17.6	72.1	125.8	19.8	17.7	25.4	19.6	19.5
Russell 1000 Value UCITS 30/18 Capped Index	-2.4	-4.5	2.5	8.9	26.5	84.4	8.2	13.0	16.5	15.0	15.7
Russell 1000® Index	-0.4	-1.8	1.0	13.7	49.1	107.0	14.3	15.7	19.9	16.1	16.4

* 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

The indexes are designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the indexes are investable.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Capping

The indexes are capped quarterly in line with reviews if required, to keep constituents from breaching the thresholds - largest company capped at 30%, all remaining companies capped at 18%.

Transparency

The indexes use 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 1000 Growth UCITS 30/18 Capped Index	0.7	1.0	0.9	0.9	-23.4	-23.4	-32.7	-32.7
Russell 1000 Value UCITS 30/18 Capped Index	0.6	0.6	0.8	0.5	-15.6	-15.6	-19.0	-38.3
Russell 1000® Index	0.7	0.9	1.0	0.8	-19.1	-19.1	-25.1	-34.6

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

ICB Industry Breakdown

		Russell 1000 Growth UCITS 30/18 Capped			Russell 1000 Value UCITS 30/18 Capped			Russell 1000®		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	90	17,338,320	59.07	90	1,728,072	6.95	139	19,066,392	35.16
15	Telecommunications	7	126,928	0.43	18	1,011,348	4.07	19	1,138,276	2.10
20	Health Care	48	1,823,638	6.21	87	3,127,436	12.57	104	4,951,075	9.13
30	Financials	39	831,560	2.83	127	5,397,958	21.70	137	6,229,519	11.49
35	Real Estate	7	147,831	0.50	63	1,158,453	4.66	64	1,306,284	2.41
40	Consumer Discretionary	85	5,723,885	19.50	142	2,520,919	10.13	174	8,244,804	15.20
45	Consumer Staples	18	636,316	2.17	53	1,723,753	6.93	56	2,360,069	4.35
50	Industrials	74	2,306,137	7.86	174	4,696,920	18.88	190	7,003,056	12.91
55	Basic Materials	7	113,189	0.39	35	672,033	2.70	36	785,222	1.45
60	Energy	13	123,297	0.42	37	1,558,783	6.27	41	1,682,081	3.10
65	Utilities	4	178,991	0.61	41	1,279,265	5.14	43	1,458,256	2.69
Totals		392	29,350,094	100.00	867	24,874,940	100.00	1003	54,225,034	100.00

Index Characteristics

Attributes	Russell 1000 Growth UCITS 30/18 Capped	Russell 1000 Value UCITS 30/18 Capped
Number of constituents	392	867
Net MCap (USDm)	29,350,094	24,874,940
Dividend Yield %	0.61	2.11
Constituent Sizes (Net MCap USDm)		
Average	74,873	28,691
Largest	3,418,896	921,151
Smallest	39	99
Median	9,486	10,381
Weight of Largest Constituent (%)	11.65	3.70
Top 10 Holdings (% Index MCap)	59.35	17.32

INFORMATION

Index Universe

Russell 1000 Index

Index Launch

17 April 2023

Base Date

31 December 1990

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Annually in June with Share and IPO updates in March, September and December

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