

Russell 1000 Growth and Value UCITS 30/18 Capped Indexes

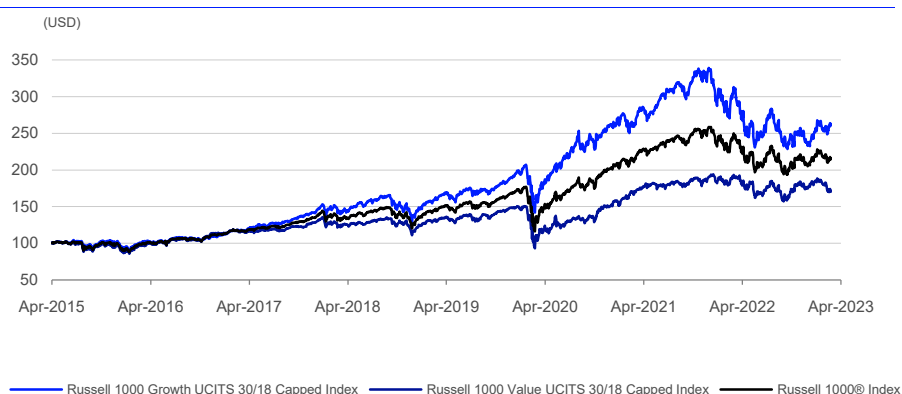
Data as at: 30 April 2025

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	-10.2	-1.7	-8.5	14.4	54.3	121.2	15.6	17.2	25.0	20.7	19.4
Russell 1000 Value UCITS 30/18 Capped Index	-5.4	-1.9	-1.0	8.6	24.6	84.2	7.6	13.0	16.2	15.5	15.7
Russell 1000® Index	-8.0	-1.8	-5.1	11.9	40.0	104.9	11.9	15.4	19.5	17.0	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	0.6	0.7	0.9	0.9	-23.4	-23.4	-32.7	-32.7
Russell 1000 Value UCITS 30/18 Capped Index	0.5	0.4	0.8	0.5	-15.6	-15.6	-19.0	-38.3
Russell 1000® Index	0.6	0.6	0.9	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	15,540,552	57.65	90	1,603,883	6.66	139	17,144,435	33.59
15	Telecommunications	7	124,062	0.46	18	989,262	4.11	19	1,113,324	2.18
20	Health Care	48	1,950,856	7.24	87	3,279,943	13.62	104	5,230,800	10.25
30	Financials	39	790,261	2.93	128	5,212,729	21.65	138	6,002,990	11.76
35	Real Estate	7	150,461	0.56	63	1,145,881	4.76	64	1,296,341	2.54
40	Consumer Discretionary	85	5,202,397	19.30	143	2,393,309	9.94	175	7,595,707	14.88
45	Consumer Staples	18	633,906	2.35	53	1,700,880	7.06	56	2,334,786	4.57
50	Industrials	74	2,167,855	8.04	174	4,305,515	17.88	190	6,473,370	12.68
55	Basic Materials	7	109,068	0.40	35	655,494	2.72	36	764,563	1.50
60	Energy	13	127,914	0.47	37	1,538,230	6.39	41	1,666,144	3.26
65	Utilities	4	157,518	0.58	41	1,254,259	5.21	43	1,411,777	2.77
Totals		392	26,954,850	100.00	869	24,079,386	100.00	1005	51,034,236	100.00

Index Characteristics

Attributes	Russell 1000 Growth UCITS 30/18 Capped	Russell 1000 Value UCITS 30/18 Capped
Number of constituents	392	869
Net MCap (USDm)	26,954,850	24,079,386
Dividend Yield %	0.66	2.18
Constituent Sizes (Net MCap USDm)		
Average	68,762	27,709
Largest	3,126,642	974,688
Smallest	56	138
Median	9,068	9,888
Weight of Largest Constituent (%)	11.60	4.05
Top 10 Holdings (% Index MCap)	58	18.01

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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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659