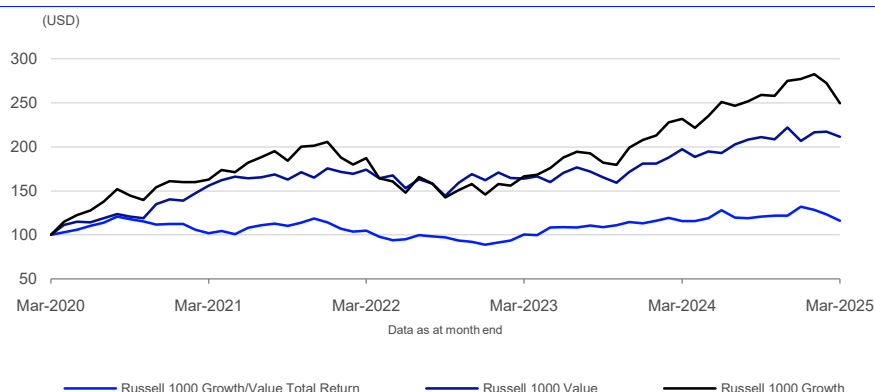


Russell 1000[®] Growth / Value (Long/Short) Indexes

Data as at: 31 March 2025

The Russell 1000 Growth / Value Index measures the relative performance of a combination of their component indexes, the Russell 1000 Growth Index and the Russell 1000 Value Index and a cash component. The Russell 1000 Growth / Value Index represents a positive weighting on the Russell 1000 Growth Index and a negative weighting on the Russell 1000 Value 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 1000 Growth / Value Index is designed to provide a benchmark for market participants looking to measure the relative performance of a growth compared with value 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 1000 Growth/Value Total Return | -11.9 | -3.8 | -11.9 | 0.4 | 10.8 | 16.2 | 3.5 | 3.1 | 15.9 | 13.8 | 13.3 |
| Russell 1000 Value | 2.1 | 0.1 | 2.1 | 7.2 | 21.3 | 111.4 | 6.6 | 16.1 | 11.8 | 15.4 | 16.2 |
| Russell 1000 Growth | -10.0 | -3.6 | -10.0 | 7.7 | 33.4 | 149.6 | 10.1 | 20.1 | 19.6 | 20.9 | 20.2 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|--|------|------|------|------|------|------|------|-------|------|------|
| Russell 1000 Growth/Value Total Return | 9.7 | -9.0 | 16.8 | 5.5 | 7.8 | 31.1 | 1.5 | -22.3 | 27.8 | 16.4 |
| Russell 1000 Value | -3.8 | 17.3 | 13.7 | -8.3 | 26.5 | 2.8 | 25.2 | -7.5 | 11.5 | 14.4 |
| Russell 1000 Growth | 5.7 | 7.1 | 30.2 | -1.5 | 36.4 | 38.5 | 27.6 | -29.1 | 42.7 | 33.4 |

FEATURES

Component Indexes

100% Russell 1000 Growth Index
-100% Russell 1000 Value 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 1000 Growth/Value Total Return | 0.0 | 0.4 | 0.2 | 0.5 | -14.0 | -19.0 | -29.1 | -29.1 |
| Russell 1000 Value | 0.7 | 0.5 | 1.0 | 0.6 | -7.9 | -18.4 | -19.0 | -38.3 |
| Russell 1000 Growth | 0.4 | 0.6 | 1.0 | 0.9 | -13.9 | -26.6 | -32.7 | -32.7 |

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 Value and Growth 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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