# Russell 1000 Growth & Value 150/50 Indexes

Data as at: 29 February 2024

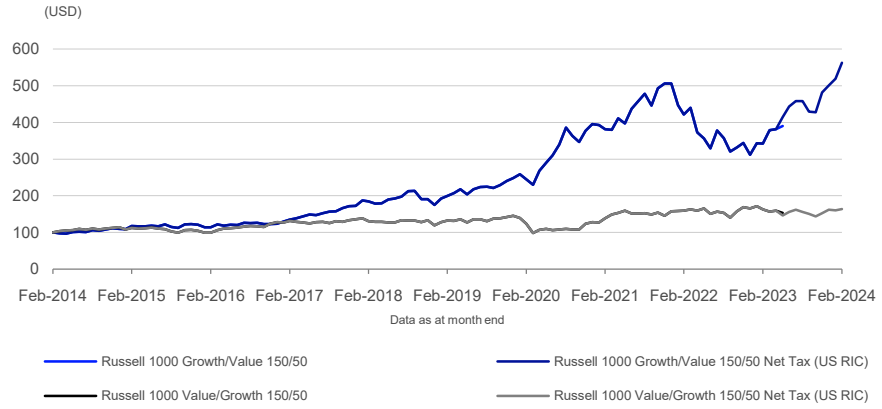
The FTSE Index-Level Composite Index Series reflects the performance of a combination of component indexes and a cash component, with positive and negative weightings.

The Russell 1000 Growth/Value 150/50 Index represents a 150% positive weighting on the Russell 1000 Growth Index and a 50% negative weighting on the Russell 1000 Value Index, with weights reset on a monthly basis.

The Russell 1000 Value/Growth 150/50 index represents a 150% positive weighting on the Russell 1000 Value Index and a 50% negative weighting on the Russell 1000 Growth 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 growth investment theme compared with value.

## 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/Value 150/50 | - | - | - | - | - | - | - | - | - | - | - |
| Russell 1000 Growth/Value 150/50 Net Tax (US RIC) | 16.7 | 22.8 | 12.4 | 64.2 | 47.6 | 182.1 | 13.9 | 23.1 | 18.9 | 26.5 | 23.9 |
| Russell 1000 Value/Growth 150/50 | - | - | - | - | - | - | - | - | - | - | - |
| Russell 1000 Value/Growth 150/50 Net Tax (US RIC) | 7.2 | 4.9 | 1.0 | 0.2 | 18.3 | 23.7 | 5.8 | 4.4 | 14.6 | 15.7 | 21.0 |

* 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) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|---|---|---|---|---|---|---|---|---|---|---|
| Russell 1000 Growth/Value 150/50 | 12.8 | 10.7 | 2.2 | 39.1 | 1.8 | 41.4 | 59.5 | 28.0 | -38.4 | 25.0 |
| Russell 1000 Growth/Value 150/50 Net Tax (US RIC) | 12.8 | 10.7 | 2.2 | 39.1 | 1.8 | 41.4 | 59.5 | 28.0 | -38.4 | 60.5 |
| Russell 1000 Value/Growth 150/50 | 13.6 | -8.3 | 22.7 | 6.0 | -11.7 | 21.8 | -12.2 | 23.1 | 4.9 | -7.1 |
| Russell 1000 Value/Growth 150/50 Net Tax (US RIC) | 13.6 | -8.3 | 22.7 | 6.0 | -11.7 | 21.8 | -12.2 | 23.1 | 4.9 | -2.1 |

## 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.

## 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 150/50 | | - | - | - | - | - | - | - |
| Russell 1000 Growth/Value 150/50 Net Tax (US RIC) | 3.2 | 0.6 | 1.0 | 1.0 | -10.4 | -42.2 | -42.2 | -42.2 |
| Russell 1000 Value/Growth 150/50 | | - | - | - | - | - | - | - |
| Russell 1000 Value/Growth 150/50 Net Tax (US RIC) | 0.0 | 0.3 | 0.2 | 0.3 | -14.9 | -18.2 | -43.1 | -43.1 |

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 Growth and Russell 1000 Value 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

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