

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

Data as at: 29 May 2026

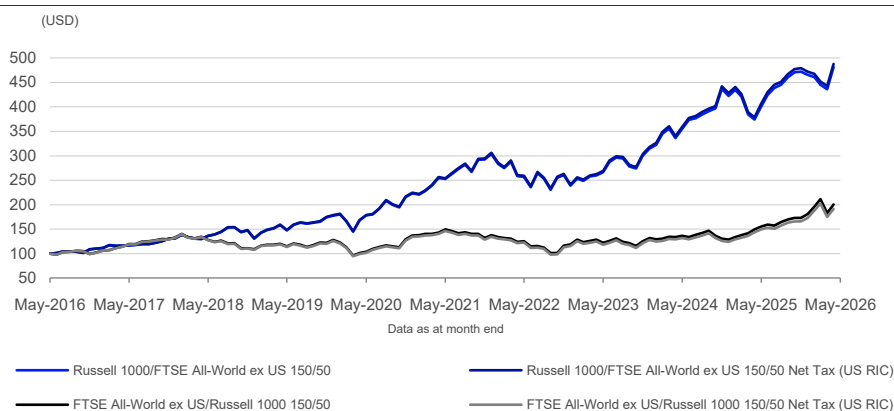
The FTSE Index-Level Composite Index Series reflects the performance of a combination of component indexes and a cash component, with positive and negative weightings.

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	13.6	7.1	8.7	26.1	90.1	100.5	23.9	14.9	16.1	16.6	18.4
Russell 1000/FTSE All-World ex US 150/50 Net Tax (US RIC)	13.7	7.2	8.8	26.3	91.0	102.1	24.1	15.1	16.1	16.6	18.4
FTSE All-World ex US/Russell 1000 150/50	-0.8	21.3	16.0	35.1	72.4	40.4	19.9	7.0	18.1	19.1	17.6
FTSE All-World ex US/Russell 1000 150/50 Net Tax (US RIC)	-1.0	21.0	15.8	34.5	70.0	37.1	19.3	6.5	18.1	19.1	17.6

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000/FTSE All-World ex US 150/50	15.4	18.8	-0.2	36.1	25.7	36.0	-21.4	31.9	34.3	10.1
Russell 1000/FTSE All-World ex US 150/50 Net Tax (US RIC)	15.6	19.0	-0.1	36.4	25.9	36.2	-21.3	32.1	34.5	10.2
FTSE All-World ex US/Russell 1000 150/50	1.6	30.3	-18.4	17.7	6.8	0.4	-13.7	11.2	-2.4	40.5
FTSE All-World ex US/Russell 1000 150/50 Net Tax (US RIC)	1.1	29.8	-18.7	17.1	6.4	0.0	-14.1	10.6	-2.9	39.8

**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	1.6	1.4	0.8	1.0	-12.1	-24.8	-27.2	-35.4
Russell 1000/FTSE All-World ex US 150/50 Net Tax (US RIC)	1.6	1.4	0.8	1.0	-12.0	-24.8	-27.1	-35.4
FTSE All-World ex US/Russell 1000 150/50	1.8	1.0	0.4	0.5	-13.9	-17.1	-35.6	-41.7
FTSE All-World ex US/Russell 1000 150/50 Net Tax (US RIC)	1.8	1.0	0.4	0.4	-14.0	-17.3	-36.1	-42.2

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 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](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](http://lseg.com/ftse-russell);  
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