

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

Data as at: 30 April 2024

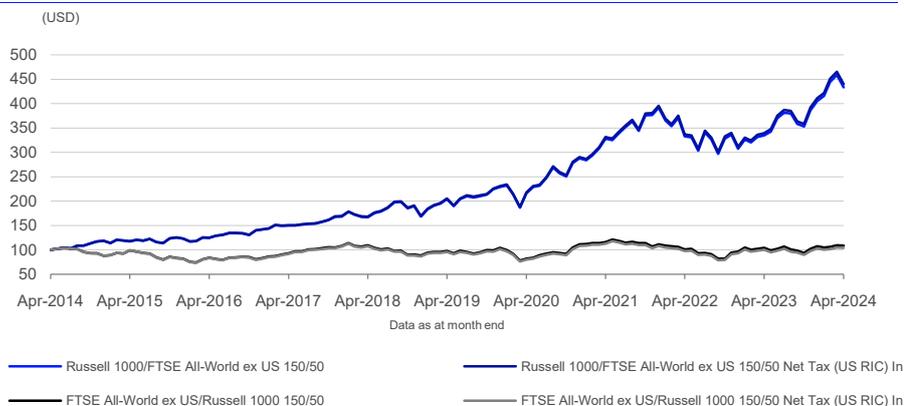
The FTSE Index-Level Composite Index Series reflects the performance of a combination of component indexes and a cash component, with positive and negative weightings.

The Russell 1000/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	4.2	22.7	6.9	29.4	32.1	112.3	9.7	16.3	15.7	21.6	20.8
Russell 1000/FTSE All-World ex US 150/50 Net Tax (US RIC) In	4.2	22.8	6.9	29.6	32.7	113.9	9.9	16.4	15.7	21.6	20.8
FTSE All-World ex US/Russell 1000 150/50	3.9	16.3	1.6	4.3	-6.3	11.4	-2.1	2.2	14.4	17.2	18.3
FTSE All-World ex US/Russell 1000 150/50 Net Tax (US RIC) In	3.7	16.0	1.4	3.8	-7.6	8.9	-2.6	1.7	14.4	17.2	18.3

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000/FTSE All-World ex US 150/50	22.1	3.5	15.4	18.8	-0.2	36.1	25.7	36.0	-21.4	31.9
Russell 1000/FTSE All-World ex US 150/50 Net Tax (US RIC) In	22.3	3.7	15.6	19.0	-0.1	36.4	25.9	36.2	-21.3	32.1
FTSE All-World ex US/Russell 1000 150/50	-10.4	-7.2	1.6	30.3	-18.4	17.7	6.8	0.4	-13.7	11.2
FTSE All-World ex US/Russell 1000 150/50 Net Tax (US RIC) In	-10.8	-7.6	1.1	29.8	-18.7	17.1	6.4	0.0	-14.1	10.6

**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	1.8	0.5	0.8	0.9	-10.0	-27.2	-35.4	-35.4
Russell 1000/FTSE All-World ex US 150/50 Net Tax (US RIC) In	1.8	0.5	0.8	0.9	-10.0	-27.1	-35.4	-35.4
FTSE All-World ex US/Russell 1000 150/50	0.3	-0.2	0.1	0.1	-12.2	-35.6	-35.6	-41.7
FTSE All-World ex US/Russell 1000 150/50 Net Tax (US RIC) In	0.3	-0.2	0.1	0.0	-12.3	-36.1	-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); email [info@ftserussell.com](mailto:info@ftserussell.com); or call your regional Client Services Team office:

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