Russell 1000 & Russell 2000 150/50 Indexes

Data as at: 30 April 2025

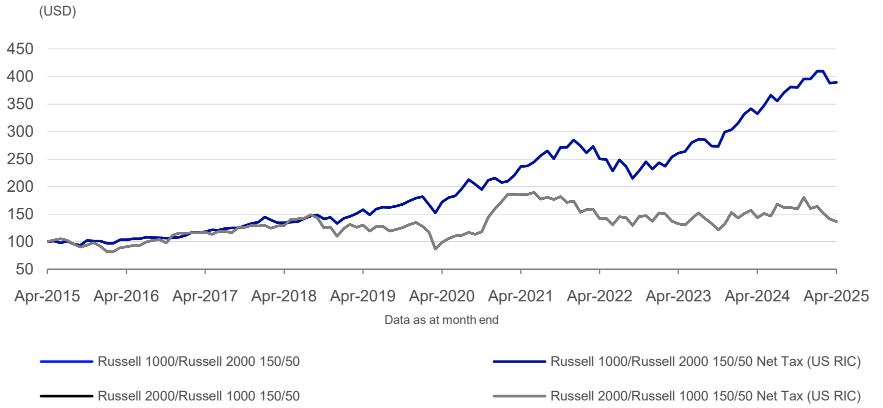
The FTSE Index-Level Composite Index Series reflects the performance of a combination of component indexes and a cash component, with positive and negative weightings.

The Russell 1000/Russell 2000 150/50 Index represents a 150% positive weighting on the Russell 1000 Index and a 50% negative weighting on the Russell 2000 Index, with weights reset on a monthly basis.

The Russell 2000/Russell 1000 150/50 Index represents a 150% positive weighting on the Russell 2000 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 Large and Mid cap investment theme compared with a Small Cap.

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/Russell 2000 150/50	-5.0	2.4	-1.7	17.2	55.5	126.2	15.8	17.7	19.4	17.0	16.4
Russell 1000/Russell 2000 150/50 Net Tax (US RIC)	-5.0	2.4	-1.7	17.2	55.5	126.2	15.8	17.7	19.4	17.0	16.4
Russell 2000/Russell 1000 150/50	-16.7	-14.0	-14.7	-4.9	-3.8	38.2	-1.3	6.7	27.7	27.3	25.5
Russell 2000/Russell 1000 150/50 Net Tax (US RIC)	-16.7	-14.0	-14.7	-4.9	-3.8	38.2	-1.3	6.7	27.7	27.3	25.5

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell 1000/Russell 2000 150/50	3.4	7.4	25.1	-1.8	34.3	20.6	32.1	-18.6	30.8	30.6
Russell 1000/Russell 2000 150/50 Net Tax (US RIC)	3.4	7.4	25.1	-1.8	34.3	20.6	32.1	-18.6	30.8	30.6
Russell 2000/Russell 1000 150/50	-7.2	25.9	11.1	-14.2	22.5	18.5	8.9	-21.3	11.7	4.8
Russell 2000/Russell 1000 150/50 Net Tax (US RIC)	-7.2	25.9	11.1	-14.2	22.5	18.5	8.9	-21.3	11.7	4.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000/Russell 2000 150/50	0.9	0.8	1.1	1.0	-17.4	-17.9	-25.6	-31.5
Russell 1000/Russell 2000 150/50 Net Tax (US RIC)	0.9	0.8	1.1	1.0	-17.4	-17.9	-25.6	-31.5
Russell 2000/Russell 1000 150/50	-0.2	-0.1	0.3	0.1	-32.3	-32.3	-41.0	-52.1
Russell 2000/Russell 1000 150/50 Net Tax (US RIC)	-0.2	-0.1	0.3	0.1	-32.3	-32.3	-41.0	-52.1

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 and 2000 Indexes

Index Launch
27 December 2018

Base Date
1 January 2004

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

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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