

# Russell 1000 & Russell 2000 150/50 Indexes

Data as at: 30 April 2025

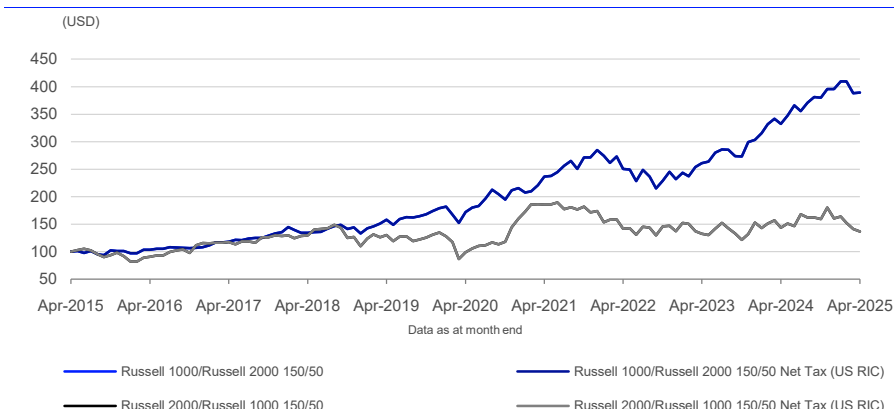
The FTSE Index-Level Composite Index Series reflects the performance of a combination of component indexes and a cash component, with positive and negative weightings.

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

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