

# Russell 1000 & Russell 2000 150/50 Indexes

Data as at: 30 September 2024

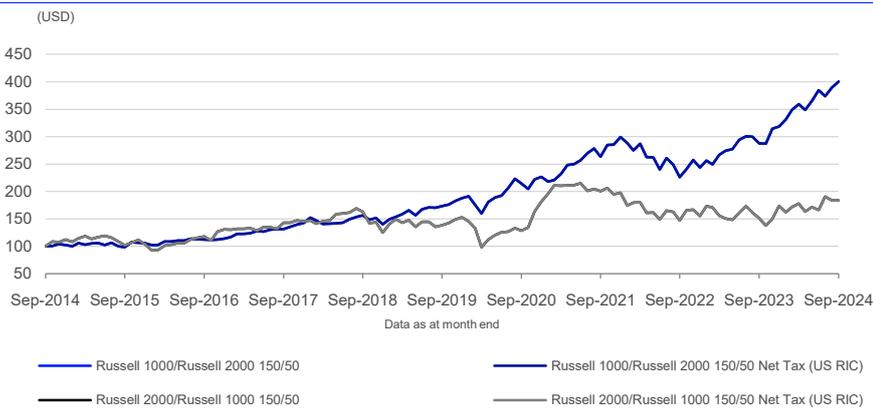
The FTSE Index-Level Composite Index Series reflects the performance of a combination of component indexes and a cash component, with positive and negative weightings.

The Russell 1000/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	4.2	11.5	25.9	39.3	52.3	131.7	15.1	18.3	12.7	18.5	18.0
Russell 1000/Russell 2000 150/50 Net Tax (US RIC)	4.2	11.5	25.9	39.3	52.3	131.7	15.1	18.3	12.7	18.5	18.0
Russell 2000/Russell 1000 150/50	10.6	3.2	5.9	21.6	-8.3	32.8	-2.8	5.8	26.9	28.1	28.5
Russell 2000/Russell 1000 150/50 Net Tax (US RIC)	10.6	3.2	5.9	21.6	-8.3	32.8	-2.8	5.8	26.9	28.1	28.5

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000/Russell 2000 150/50	17.2	3.4	7.4	25.1	-1.8	34.3	20.6	32.1	-18.6	30.8
Russell 1000/Russell 2000 150/50 Net Tax (US RIC)	17.2	3.4	7.4	25.1	-1.8	34.3	20.6	32.1	-18.6	30.8
Russell 2000/Russell 1000 150/50	0.6	-7.2	25.9	11.1	-14.2	22.5	18.5	8.9	-21.3	11.7
Russell 2000/Russell 1000 150/50 Net Tax (US RIC)	0.6	-7.2	25.9	11.1	-14.2	22.5	18.5	8.9	-21.3	11.7

**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	3.0	0.8	1.0	1.0	-11.1	-25.6	-31.5	-31.5
Russell 1000/Russell 2000 150/50 Net Tax (US RIC)	3.0	0.8	1.0	1.0	-11.1	-25.6	-31.5	-31.5
Russell 2000/Russell 1000 150/50	0.8	-0.1	0.2	0.3	-12.3	-39.4	-48.0	-52.1
Russell 2000/Russell 1000 150/50 Net Tax (US RIC)	0.8	-0.1	0.2	0.3	-12.3	-39.4	-48.0	-52.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
 Drawdown - based on daily data

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**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](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:

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
 Tokyo +81 3 6441 1430  
 Sydney +61 (0) 2 7228 5659