

Russell 2000® Equal Weight Index

Data as at: 29 November 2024

The Russell Equal Weight Indexes offer a unique and practical alternative to conventional equal weighted indexes. Rather than simply assigning an equal weight to each constituent of the index, Russell's industry equal weight index methodology equally weights each industry within the index and then equally weights the companies within each industry. This innovative approach provides greater diversification benefits than traditional equal weighted indexes.

Equal weighting randomizes economic factor mispricing as well as prevents a few large companies from driving the index's performance. Russell Equal Weight Indexes offer enhanced protection by equally weighting across eleven industries as defined by the ICB Classification Scheme (Technology, Telecommunications, Health Care, Financials, Real Estate, Consumer Discretionary, Consumer Staples, Industrials, Basic Materials, Energy and Utilities) to control for industry risk. Russell Equal Weight Indexes are re-weighted on a quarterly basis.

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 2000 Equal Weight | 12.3 | 20.7 | 19.3 | 33.9 | 5.5 | 59.4 | 1.8 | 9.8 | 21.8 | 23.8 | 26.5 |
| Russell 2000 | 10.1 | 18.4 | 21.6 | 36.4 | 15.6 | 60.3 | 5.0 | 9.9 | 21.0 | 23.4 | 24.5 |

* 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

Year-on-Year Performance - Total Return

| Index % (USD) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|---------------------------|------|-------|------|------|-------|------|------|------|-------|------|
| Russell 2000 Equal Weight | 0.9 | -10.1 | 25.3 | 11.1 | -14.0 | 17.5 | 21.5 | 21.2 | -20.1 | 7.8 |
| Russell 2000 | 4.9 | -4.4 | 21.3 | 14.6 | -11.0 | 25.5 | 20.0 | 14.8 | -20.4 | 16.9 |

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | | Drawdown (%) | | | |
|---------------------------|-------------------|-----|-----|------|--|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | | 1YR | 3YR | 5YR | 10YR |
| Russell 2000 Equal Weight | 1.5 | 0.1 | 0.4 | 0.3 | | -10.6 | -30.8 | -41.4 | -46.5 |
| Russell 2000 | 1.8 | 0.2 | 0.4 | 0.4 | | -10.1 | -27.0 | -41.7 | -41.8 |

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

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end of day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

| Constituent | ICB Industry | Net MCap (USDm) | Wgt % |
|-------------------------------|--------------------|-----------------|-------|
| NuScale Power Corporation (A) | Utilities | 49 | 0.86 |
| Applied Optoelectronics Inc | Telecommunications | 37 | 0.65 |
| Aris Water Solutions | Utilities | 24 | 0.42 |
| Excelerate Energy | Utilities | 24 | 0.42 |
| Globalstar | Telecommunications | 21 | 0.38 |
| ADTRAN Holdings Inc | Telecommunications | 21 | 0.37 |
| PowerFleet Inc | Telecommunications | 20 | 0.35 |
| InterDigital | Telecommunications | 19 | 0.34 |
| Telephone & Data Systems | Telecommunications | 19 | 0.34 |
| Honest Company | Consumer Staples | 18 | 0.33 |
| Totals | | 253 | 4.45 |

Index Characteristics

| Attributes | Russell 2000 Equal Weight |
|-------------------------|---------------------------|
| Number of constituents | 1903 |
| Dividend Yield % | 1.38 |
| Constituent (Wgt %) | |
| Average | 0.05 |
| Largest | 0.86 |
| Median | 0.03 |
| Top 10 Holdings (Wgt %) | 4.46 |

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INFORMATION

Index Universe

Russell 2000® Index

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

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
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