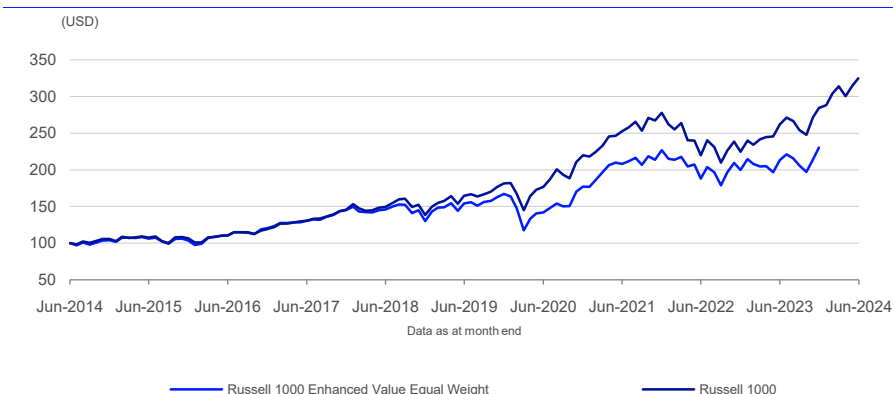


Russell 1000[®] Enhanced Value Equal Weight Index

Data as at: 28 June 2024

The Russell 1000 Enhanced Value Equal Weight Index is comprised of securities within the Russell 1000[®] Index universe and has been designed to include securities exhibiting characteristics of good relative valuation and upward price momentum where all index constituents are equally weighted.

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 Enhanced Value Equal Weight	-	-	-	-	-	-	-	-	-	-	-
Russell 1000	3.6	14.2	14.2	23.9	28.6	97.7	8.7	14.6	11.4	17.6	18.5

* 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 1000 Enhanced Value Equal Weight	12.8	-0.5	16.7	20.0	-10.0	28.4	6.1	27.8	-11.9	15.4
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Enhanced Value Equal Weight	-	-	-	-	-	-	-	-
Russell 1000	2.3	0.5	0.8	0.8	-10.3	-25.1	-34.6	-34.6

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

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks 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, both real time intra-second and 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 Sector	Net MCap (USDm)	Wgt %
Vertiv Holdings Co (A)	Technology Hardware and Equipment	195,748	0.56
Broadcom	Technology Hardware and Equipment	151,495	0.43
Williams Sonoma	Retailers	108,561	0.31
XPO Inc	Industrial Transportation	98,709	0.28
Pure Storage	Technology Hardware and Equipment	97,330	0.28
EMCOR Group	Construction and Materials	96,653	0.28
Extra Space Storage	Real Estate Investment Trusts	94,659	0.27
Chevron	Oil Gas and Coal	91,459	0.26
Deckers Outdoor	Personal Goods	88,930	0.25
Trane Technologies PLC	Construction and Materials	87,941	0.25
Totals		1,111,485	3.16

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	54	3,256,939	9.27
1510	Telecommunications	14	574,539	1.64
2010	Health Care	57	2,660,209	7.57
3010	Banks	24	1,350,849	3.85
3020	Financial Services	43	2,492,368	7.10
3030	Insurance	36	2,032,845	5.79
3510	Real Estate	47	2,209,192	6.29
4010	Automobiles and Parts	10	376,509	1.07
4020	Consumer Products and Services	36	1,822,533	5.19
4030	Media	11	397,430	1.13
4040	Retailers	33	1,792,658	5.10
4050	Travel and Leisure	31	1,499,883	4.27
4510	Food Beverage and Tobacco	28	1,045,962	2.98
4520	Personal Care Drug and Grocery Stores	14	688,627	1.96
5010	Construction and Materials	23	1,518,878	4.32
5020	Industrial Goods and Services	122	6,499,709	18.51
5510	Basic Resources	13	728,998	2.08
5520	Chemicals	18	862,081	2.45
6010	Energy	30	1,726,639	4.92
6510	Utilities	36	1,585,572	4.51
Totals		680	35,122,419	100.00

Index Characteristics

Attributes	Russell 1000 Enhanced Value Equal Weight
Number of constituents	680
Net MCap (USDm)	35,122,419
Constituent Sizes (Net MCap USDm)	
Average	51,651
Largest	195,748
Smallest	1,033
Median	50,044
Weight of Largest Constituent (%)	0.56
Top 10 Holdings (% Index MCap)	3.16

INFORMATION

Index Universe

Russell 1000

Base Date

31 December 2001

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR

Review Dates

Semi-annually in June and December

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