

# Russell 1000<sup>®</sup> Enhanced Value Equal Weight Index

Data as at: 31 January 2023

The Russell 1000 Enhanced Value Equal Weight Index is comprised of securities within the Russell 1000<sup>®</sup> 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	9.1	5.4	7.5	-0.2	31.3	43.3	9.5	7.5	22.1	26.9	21.1
Russell 1000	5.9	-0.1	6.7	-8.5	31.9	56.6	9.7	9.4	24.6	23.7	19.2

\* 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
Russell 1000 Enhanced Value Equal Weight	36.8	12.8	-0.5	16.7	20.0	-10.0	28.4	6.1	27.8	-11.9
Russell 1000	33.1	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1

## 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	0.0	0.3	0.4	0.7	-19.8	-41.6	-41.7	-41.7
Russell 1000	-0.3	0.3	0.5	0.8	-22.4	-34.6	-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 %
PVH Corp.	Personal Goods	58,730	0.19
National Instruments	Technology Hardware and Equipment	57,775	0.19
Tempur Sealy International	Household Goods and Home Construction	56,292	0.18
Pulte Group	Household Goods and Home Construction	55,756	0.18
Coty	Personal Goods	55,542	0.18
United Rentals	Industrial Transportation	54,817	0.18
Builders FirstSource Inc.	Construction and Materials	54,713	0.18
Toll Brothers	Household Goods and Home Construction	54,495	0.18
Southern Copper Corp.	Industrial Metals and Mining	54,093	0.18
Newell Brands	Household Goods and Home Construction	54,005	0.18
<b>Totals</b>		<b>556,219</b>	<b>1.80</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	66	2,946,474	9.55
1510	Telecommunications	16	675,727	2.19
2010	Health Care	63	2,810,693	9.11
3010	Banks	32	1,402,666	4.55
3020	Financial Services	35	1,571,193	5.09
3030	Insurance	33	1,472,752	4.78
3510	Real Estate	46	2,074,598	6.73
4010	Automobiles and Parts	8	357,514	1.16
4020	Consumer Products and Services	41	1,933,769	6.27
4030	Media	15	500,558	1.62
4040	Retailers	31	1,387,043	4.50
4050	Travel and Leisure	26	1,196,487	3.88
4510	Food Beverage and Tobacco	30	1,226,535	3.98
4520	Personal Care Drug and Grocery Stores	15	628,067	2.04
5010	Construction and Materials	22	965,854	3.13
5020	Industrial Goods and Services	122	5,471,816	17.74
5510	Basic Resources	14	680,872	2.21
5520	Chemicals	17	788,089	2.56
6010	Energy	30	1,206,127	3.91
6510	Utilities	36	1,544,889	5.01
<b>Totals</b>		<b>698</b>	<b>30,841,723</b>	<b>100.00</b>

**Index Characteristics**

Attributes	Russell 1000 Enhanced Value Equal Weight
Number of constituents	698
Net MCap (USDm)	30,841,723
Dividend Yield %	1.92
Constituent Sizes (Net MCap USDm)	
Average	44,186
Largest	58,730
Smallest	910
Median	44,511
Weight of Largest Constituent (%)	0.19
Top 10 Holdings (% Index MCap)	1.80

**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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