

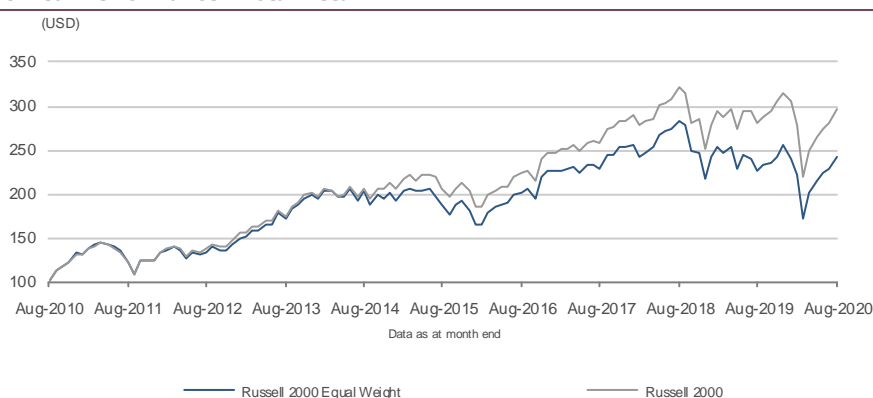
# Russell 2000<sup>®</sup> Equal Weight Index

Data as at: 31 August 2020

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 sector equal weight index methodology equally weights each sector within the index and then equally weights the companies within each sector. 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 nine sectors as defined by the RGS Sector Scheme (Consumer Discretionary, Consumer Staples, Energy, Financial Services, Health Care, Materials and Processing, Producer Durables, Technology, and Utilities) to control for sector 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	12.5	9.7	-5.2	6.8	6.0	29.5	1.9	5.3	42.0	28.5	22.1
Russell 2000	12.4	6.6	-5.5	6.0	15.9	44.6	5.0	7.7	41.6	28.1	20.8

\* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
Russell 2000 Equal Weight	27.0	-6.0	14.0	41.3	0.9	-10.1	25.3	11.1	-14.0	17.5
Russell 2000	26.9	-4.2	16.3	38.8	4.9	-4.4	21.3	14.6	-11.0	25.5

## 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.

**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	0.2	0.1	0.2	0.5	-41.4	-46.5	-46.5	-46.5
Russell 2000	0.1	0.2	0.4	0.6	-41.7	-41.8	-41.8	-41.8

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

**Top 10 Constituents**

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
GrowGeneration	Consumer Goods	29	0.55
Celsius Holdings Inc.	Consumer Goods	26	0.48
Sunrun	Utilities	25	0.46
Simply Good Foods	Consumer Services	19	0.36
Medifast Inc	Consumer Goods	19	0.35
Performance Food Group	Consumer Services	18	0.35
Darling Ingredients	Consumer Goods	18	0.34
Freshpet	Consumer Goods	18	0.34
National Beverage	Consumer Goods	18	0.33
B&G Foods	Consumer Goods	17	0.32
<b>Totals</b>		<b>207</b>	<b>3.88</b>

**Index Characteristics**

Attributes	Russell 2000 Equal Weight
Number of constituents	1933
Dividend Yield %	1.53
Constituent (Wgt %)	
Average	0.05
Largest	0.55
Median	0.03
Top 10 Holdings (Wgt %)	3.88

**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

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Data definitions available from  
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