

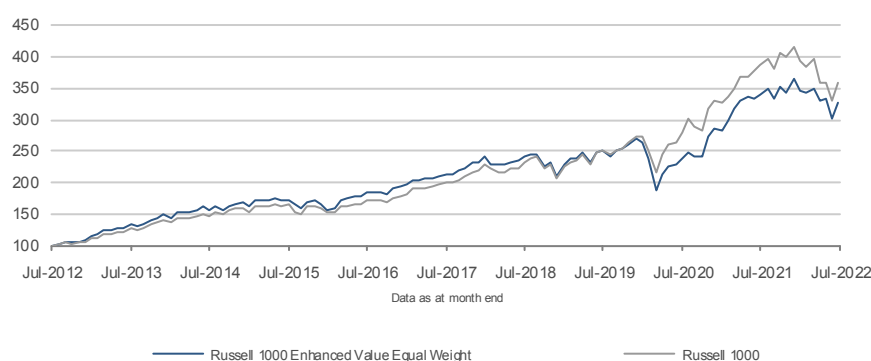
Russell 1000[®] Enhanced Value Equal Weight Index

Data as at: 29 July 2022

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

(USD)



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	-0.5	-5.3	-10.2	-3.7	30.6	53.9	9.3	9.0	18.8	26.2	19.7
Russell 1000	0.0	-8.4	-13.6	-6.9	44.0	80.6	12.9	12.6	20.9	22.5	17.8

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Russell 1000 Enhanced Value Equal Weight	16.8	36.8	12.8	-0.5	16.7	20.0	-10.0	28.4	6.1	27.8
Russell 1000	16.4	33.1	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	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	-0.2	0.3	0.5	0.8	-20.1	-41.7	-41.7	-41.7
Russell 1000	-0.4	0.5	0.7	1.0	-23.9	-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 %
Erie Indemnity	Non-life Insurance	54,978	0.18
Acadia Healthcare	Health Care Providers	53,739	0.17
Deckers Outdoor	Personal Goods	53,605	0.17
BJ's Wholesale Club Holdings	Retailers	53,421	0.17
Duke Realty Corp	Real Estate Investment Trusts	53,097	0.17
Nasdaq	Investment Banking and Brokerage Services	53,078	0.17
Costco Wholesale Corp	Retailers	52,920	0.17
Old Dominion Freight Line	Industrial Transportation	52,677	0.17
Rockwell Automation	Electronic and Electrical Equipment	52,557	0.17
Dick's Sporting Goods Inc	Retailers	52,484	0.17
Totals		532,555	1.73

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	64	2,795,442	9.08
1510	Telecommunications	17	742,398	2.41
2010	Health Care	67	2,949,729	9.59
3010	Banks	34	1,478,381	4.80
3020	Financial Services	36	1,608,202	5.23
3030	Insurance	38	1,629,852	5.30
3510	Real Estate	49	2,194,717	7.13
4010	Automobiles and Parts	9	412,839	1.34
4020	Consumer Products and Services	44	1,947,779	6.33
4030	Media	15	473,273	1.54
4040	Retailers	31	1,401,040	4.55
4050	Travel and Leisure	22	950,352	3.09
4510	Food Beverage and Tobacco	29	1,261,246	4.10
4520	Personal Care Drug and Grocery Stores	15	667,495	2.17
5010	Construction and Materials	22	1,016,513	3.30
5020	Industrial Goods and Services	118	5,390,728	17.52
5510	Basic Resources	15	602,318	1.96
5520	Chemicals	19	750,080	2.44
6010	Energy	26	998,919	3.25
6510	Utilities	34	1,499,279	4.87
Totals		704	30,770,579	100.00

Index Characteristics

Attributes	Russell 1000 Enhanced Value Equal Weight
Number of constituents	704
Net MCap (USDm)	30,770,579
Dividend Yield %	1.85
Constituent Sizes (Net MCap USDm)	
Average	43,708
Largest	54,978
Smallest	584
Median	44,168
Weight of Largest Constituent (%)	0.18
Top 10 Holdings (% Index MCap)	1.73

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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