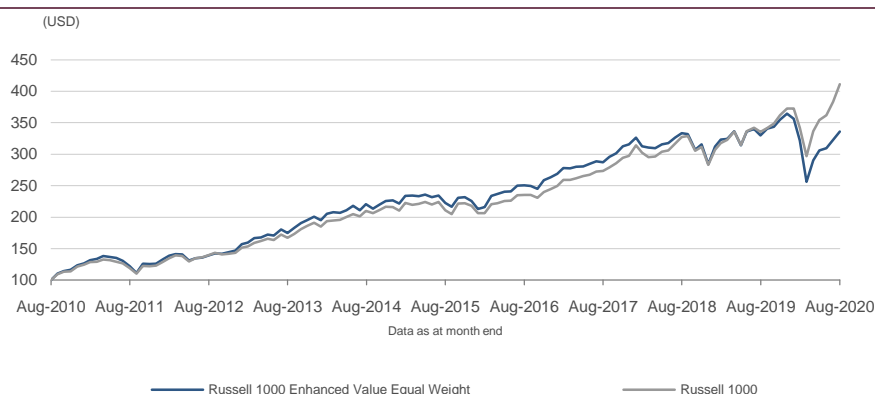


Russell 1000[®] Enhanced Value Equal Weight Index

Data as at: 31 August 2020

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	9.7	4.3	-7.9	1.9	17.0	50.9	5.4	8.6	36.8	23.7	17.8
Russell 1000	16.1	20.1	10.4	22.5	50.4	95.2	14.6	14.3	33.7	19.5	15.3

* 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 1000 Enhanced Value Equal Weight	23.8	1.8	16.8	36.8	12.8	-0.5	16.7	20.0	-10.0	28.4
Russell 1000	16.1	1.5	16.4	33.1	13.2	0.9	12.1	21.7	-4.8	31.4

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	0.2	0.5	0.8	-41.7	-41.7	-41.7	-41.7
Russell 1000	0.7	0.7	0.9	1.1	-34.6	-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 %
Generac Holdings	Industrial Engineering	61,359	0.25
Apple Inc.	Technology Hardware & Equipment	57,541	0.23
United Parcel Service	Industrial Transportation	57,215	0.23
First Solar Inc	Alternative Energy	56,080	0.23
Horizon Therapeutics Public Limited Company	Pharmaceuticals & Biotechnology	55,770	0.23
Dick's Sporting Goods Inc	General Retailers	53,390	0.22
SolarEdge Technologies	Alternative Energy	53,227	0.22
Gap	General Retailers	52,744	0.22
Epam Systems	Software & Computer Services	51,791	0.21
Qualcomm	Technology Hardware & Equipment	51,322	0.21
Totals		550,439	2.24

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	17	576,762	2.35
1300	Chemicals	20	737,926	3.01
1700	Basic Resources	7	280,447	1.14
2300	Construction & Materials	11	453,485	1.85
2700	Industrial Goods & Services	113	4,361,267	17.78
3300	Automobiles & Parts	7	265,067	1.08
3500	Food & Beverage	24	884,057	3.60
3700	Personal & Household Goods	32	1,282,531	5.23
4500	Health Care	54	2,048,907	8.35
5300	Retail	48	1,900,497	7.75
5500	Media	21	693,225	2.83
5700	Travel & Leisure	25	926,080	3.78
6500	Telecommunications	7	271,263	1.11
7500	Utilities	31	1,070,079	4.36
8300	Banks	34	1,146,144	4.67
8500	Insurance	39	1,442,661	5.88
8600	Real Estate	57	1,998,506	8.15
8700	Financial Services	44	1,636,038	6.67
9500	Technology	67	2,548,562	10.39
Totals		658	24,523,502	100.00

Index Characteristics

Attributes	Russell 1000 Enhanced Value Equal Weight
Number of constituents	658
Net MCap (USDm)	24,523,502
Dividend Yield %	2.13
Constituent Sizes (Net MCap USDm)	
Average	37,270
Largest	61,359
Smallest	1,881
Median	37,367
Weight of Largest Constituent (%)	0.25
Top 10 Holdings (% Index MCap)	2.24

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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