

# Russell 2000 Equal Weight Basic Materials Index

Data as at: 31 March 2025

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 industry equal weight index methodology equally weights each industry within the index and then equally weights the companies within each industry. 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 eleven industries as defined by the ICB Classification Scheme (Technology, Telecommunications, Health Care, Financials, Real Estate, Consumer Discretionary, Consumer Staples, Industrials, Basic Materials, Energy and Utilities) to control for industry 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 Basic Materials	-8.8	-14.9	-8.8	-12.0	-22.3	-	-8.1	-	25.9	29.2	-
Russell 2000	-9.5	-9.2	-9.5	-4.0	1.6	86.5	0.5	13.3	20.6	22.9	22.0

\* 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)	2020	2021	2022	2023	2024
Russell 2000 Equal Weight Basic Materials	-	25.7	-12.9	1.5	-0.6
Russell 2000	20.0	14.8	-20.4	16.9	11.5

## 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 Basic Materials	-0.4	-0.2	-	-	-24.9	-31.1	-	-
Russell 2000	-0.1	0.1	0.6	0.3	-18.0	-21.0	-31.9	-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 %
Radius Recycling Inc	Basic Materials	17	3.76
ASP Isotopes	Basic Materials	10	2.13
Caledonia Mining	Basic Materials	9	2.04
Perpetua Resources	Basic Materials	9	2.01
Intrepid Potash	Basic Materials	9	2.00
Perimeter Solutions Inc	Basic Materials	9	1.98
Clearwater Paper	Basic Materials	9	1.96
Mativ Holdings Inc	Basic Materials	9	1.95
Rayonier Advanced Materials	Basic Materials	9	1.95
Tredegar Corp	Basic Materials	9	1.88
Totals		99	21.66

Index Characteristics

Attributes	Russell 2000 Equal Weight Basic Materials
Number of constituents	56
Dividend Yield %	1.32
Constituent (Wgt %)	
Average	1.79
Largest	3.76
Median	1.75
Top 10 Holdings (Wgt %)	21.66

INFORMATION

Index Universe

Russell 2000® Index

Launch Date

31st August 2023

History start Date

18th September 2020

Base Value

1000

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD

Review Dates

Annually in June

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