

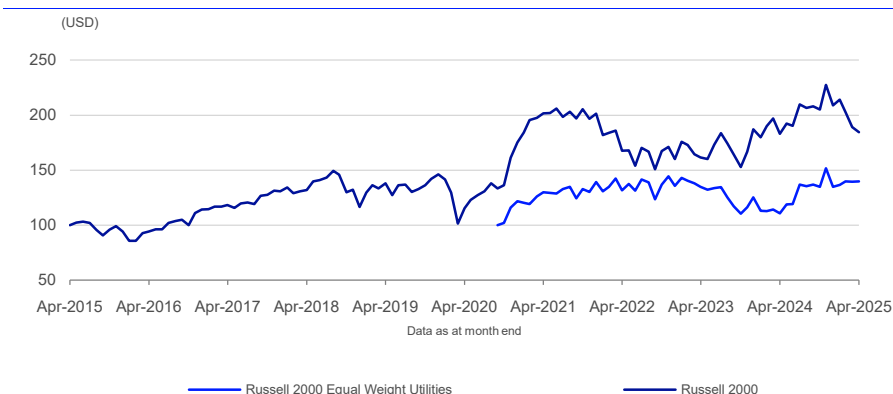
# Russell 2000 Equal Weight Utilities Index

Data as at: 30 April 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 Utilities	2.2	3.6	3.6	26.2	6.1	-	2.0	-	19.6	20.0	-
Russell 2000	-13.8	-10.0	-11.6	0.9	10.1	60.2	3.3	9.9	24.2	22.7	21.4

\* 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 Utilities	-	14.3	-2.4	-7.8	7.6
Russell 2000	20.0	14.8	-20.4	16.9	11.5

## 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 Utilities	1.3	0.1	-	-	-14.7	-28.9	-	-
Russell 2000	0.0	0.1	0.5	0.3	-27.5	-27.5	-31.9	-41.8

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

Drawdown - based on daily data

## 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.

Top 10 Constituents

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Enviri Corporation	Utilities	17	3.71
Sunrun	Utilities	16	3.64
Casella Waste	Utilities	16	3.62
Brookfield Infrastructure	Utilities	16	3.59
NuScale Power Corporation (A)	Utilities	16	3.57
ONE Gas	Utilities	16	3.56
California Water Service Group	Utilities	16	3.53
Unitil Corp	Utilities	16	3.49
Avista Corp	Utilities	16	3.48
SJW Group	Utilities	16	3.48
Totals		159	35.67

Index Characteristics

Attributes	Russell 2000 Equal Weight Utilities
Number of constituents	30
Dividend Yield %	2.50
Constituent (Wgt %)	
Average	3.33
Largest	3.71
Median	3.39
Top 10 Holdings (Wgt %)	35.67

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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

Data definitions available from  
info@ftserussell.com

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