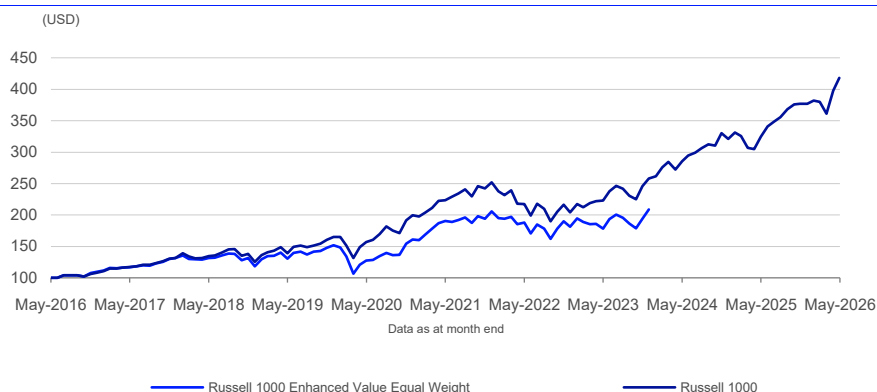


Russell 1000[®] Enhanced Value Equal Weight Index

Data as at: 29 May 2026

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	-	-	-	-	-	-	-	-	-	-	-
Russell 1000	10.0	10.9	10.9	28.8	87.6	87.0	23.3	13.3	12.0	13.1	15.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Enhanced Value Equal Weight	16.7	20.0	-10.0	28.4	6.1	27.8	-11.9	15.4	0.0	0.0
Russell 1000	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5	17.4

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	-	-	-	-	-	-	-	-
Russell 1000	2.4	1.8	0.8	1.0	-8.8	-19.1	-25.1	-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 %
Vertiv Holdings Co (A)	Technology Hardware and Equipment	713,870	1.66
Micron Technology	Technology Hardware and Equipment	621,331	1.44
Ciena	Telecommunications Equipment	541,751	1.26
Broadcom	Technology Hardware and Equipment	421,565	0.98
Howmet Aerospace Inc	Aerospace and Defense	263,628	0.61
Corning	Technology Hardware and Equipment	256,601	0.60
Lam Research	Technology Hardware and Equipment	225,158	0.52
EMCOR Group	Construction and Materials	218,895	0.51
Curtiss Wright	Aerospace and Defense	206,415	0.48
XPO Inc	Industrial Transportation	199,232	0.46
Totals		3,668,445	8.53

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	54	5,925,052	13.78
1510	Telecommunications	10	1,051,087	2.44
2010	Health Care	51	2,686,784	6.25
3010	Banks	21	1,736,526	4.04
3020	Financial Services	44	3,329,848	7.74
3030	Insurance	35	2,131,332	4.96
3510	Real Estate	46	2,399,600	5.58
4010	Automobiles and Parts	9	460,556	1.07
4020	Consumer Products and Services	31	1,694,198	3.94
4030	Media	10	439,665	1.02
4040	Retailers	32	2,019,885	4.70
4050	Travel and Leisure	30	1,833,305	4.26
4510	Food Beverage and Tobacco	26	1,022,981	2.38
4520	Personal Care Drug and Grocery Stores	13	751,445	1.75
5010	Construction and Materials	22	1,595,178	3.71
5020	Industrial Goods and Services	118	8,212,370	19.10
5510	Basic Resources	12	992,714	2.31
5520	Chemicals	16	739,541	1.72
6010	Energy	26	2,029,807	4.72
6510	Utilities	34	1,952,664	4.54
Totals		640	43,004,538	100.00

Index Characteristics

Attributes	Russell 1000 Enhanced Value Equal Weight
Number of constituents	640
Net MCap (USDm)	43,004,538
Constituent Sizes (Net MCap USDm)	
Average	67,195
Largest	713,870
Smallest	1,888
Median	58,167
Weight of Largest Constituent (%)	1.66
Top 10 Holdings (% Index MCap)	8.53

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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