FTSE Russell Factsheet

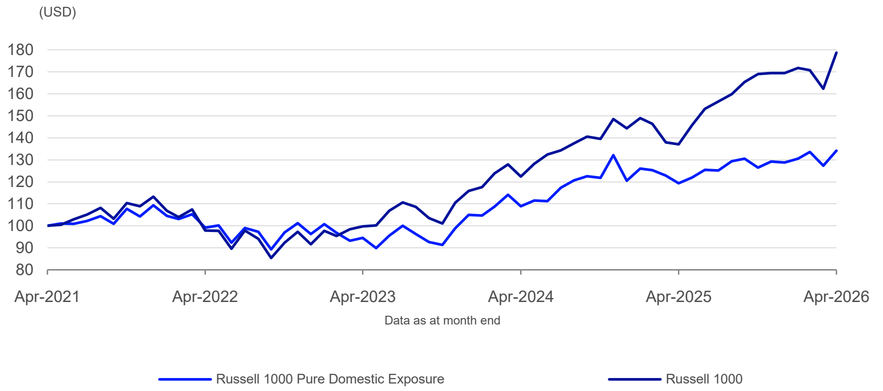
Russell 1000® Pure Domestic Exposure Index

Data as at: 30 April 2026

The Russell 1000 Pure Domestic Exposure Index is designed to reflect the performance of securities exhibiting higher domestic sales exposure to the US market. The Russell 1000 Index forms the constituent selection universe. Constituents are selected by their absolute domestic sales to total sales ratio and are weighted by market capitalisation. The index reduces concentration by limiting ICB industries and constituent weightings.

The Russell 1000 Pure Domestic Exposure Index is part of the FTSE Domestic and Global Exposure Index Series.

5-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 Pure Domestic Exposure	2.8	6.1	4.2	12.4	41.9	34.1	12.4	6.0	10.9	12.3	15.0
Russell 1000	4.1	5.8	5.5	30.4	79.3	78.7	21.5	12.3	12.6	13.1	15.8

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Pure Domestic Exposure	13.5	16.6	-6.5	26.6	6.1	26.9	-12.0	9.1	14.9	6.8
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 Pure Domestic Exposure	1.1	1.0	0.4	0.6	-6.7	-15.8	-19.6	-38.4
Russell 1000	2.4	1.7	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

Coverage

Derived from the Russell 1000 Index, which represents large cap companies in US markets.

Objective

Designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

Capping

Capped to limit industry and company concentration.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies and available real time and end-of-day. Currency hedged versions and net of tax versions are also available.

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	Russell 1000 Pure Domestic Exposure (Wgt %)	Russell 1000 Reference (Wgt %)	Diff %
Bank of America	Banks	3.21	0.54	2.67
Unitedhealth Group	Health Care Providers	3.08	0.51	2.57
Home Depot	Retailers	2.99	0.50	2.49
Wells Fargo & Company	Banks	2.33	0.39	1.94
NextEra Energy Inc	Electricity	1.87	0.31	1.56
Verizon Communications	Telecommunications Service Providers	1.85	0.31	1.54
AT&T	Telecommunications Service Providers	1.65	0.28	1.37
Union Pacific Corp	Industrial Transportation	1.47	0.25	1.22
Schwab (Charles) Corp	Investment Banking and Brokerage Services	1.40	0.23	1.17
Lowes Cos Inc	Retailers	1.22	0.20	1.02
Totals		**21.07**	**3.52**	

ICB Industry Breakdown

		Russell 1000 Pure Domestic Exposure		Russell 1000 Reference		
ICB Code	**ICB Supersector**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
1010	Technology	16	2.54	139	40.27	-37.74
1510	Telecommunications	9	4.69	21	2.14	2.56
2010	Health Care	31	8.85	102	8.31	0.54
3010	Banks	29	10.89	34	3.54	7.35
3020	Financial Services	30	7.52	66	4.53	2.99
3030	Insurance	22	4.09	42	1.70	2.39
3510	Real Estate	47	7.28	64	2.19	5.09
4010	Automobiles and Parts	3	0.17	13	1.95	-1.78
4020	Consumer Products and Services	14	1.53	49	1.21	0.32
4030	Media	6	0.51	19	1.30	-0.79
4040	Retailers	29	9.44	41	7.43	2.02
4050	Travel and Leisure	19	1.75	44	1.93	-0.18
4510	Food Beverage and Tobacco	14	2.19	38	2.17	0.02
4520	Personal Care Drug and Grocery Stores	9	3.29	16	1.39	1.90
5010	Construction and Materials	18	3.98	33	1.19	2.79
5020	Industrial Goods and Services	33	9.44	163	10.88	-1.44
5510	Basic Resources	5	1.07	20	0.89	0.18
5520	Chemicals	1	0.03	18	0.76	-0.74
6010	Energy	22	6.58	38	3.68	2.90
6510	Utilities	40	14.15	44	2.55	11.61
Totals		**397**	**100.00**	**1004**	**100.00**	

Index Characteristics

Attributes	Russell 1000 Pure Domestic Exposure	Russell 1000 Reference
Number of constituents	397	1004
Dividend Yield %	2.30	1.15
Constituent (Wgt %)		
Average	0.25	0.10
Largest	3.21	7.13
Median	0.12	0.02
Top 10 Holdings (Wgt %)	21.07	35.68

INFORMATION

Index Universe

Russell 1000

Index Launch

8 March 2016

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying indexes

Index Calculation

Index calculated real time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, and AUD

Review Dates

Annually in September

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659