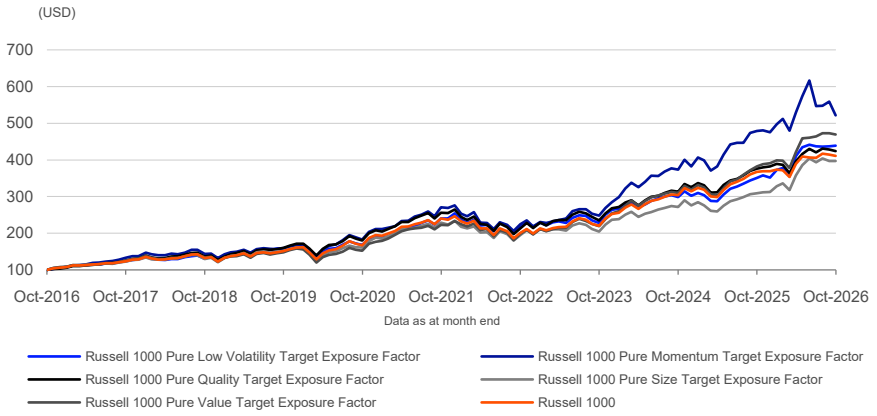
Russell 1000 Pure Single Target Exposure Factor Indexes

Data as at: 30 October 2026

The Russell 1000 Pure Single Target Exposure Factor Indexes are comprised of securities within the Russell 1000 Index and track the performance of five recognized factors – Quality, Value, Momentum, Low Volatility and Size, each of which is supported by academic research, with strong theoretical explanations as to why the factor historically has provided a premium. The Russell 1000 Pure Single Factor Target Exposure Indexes follow a consistent and transparent construction methodology in order to achieve controlled exposure to their targeted factor while avoiding any off-target factor exposure and respecting levels of diversification and capacity. The indexes also seek to maintain market, industry and country neutrality. FTSE Russell's factors represent common factor characteristics supported by a body of empirical evidence across different geographies and time periods.

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 Pure Low Volatility Target Exposure Factor	0.4	7.0	24.9	25.1	92.3	82.6	24.4	12.8	16.2	14.0	16.2
Russell 1000 Pure Momentum Target Exposure Factor	-4.6	-1.5	9.8	9.0	110.6	92.8	28.2	14.0	19.6	17.1	18.8
Russell 1000 Pure Quality Target Exposure Factor	0.9	7.2	11.0	12.9	80.4	65.7	21.7	10.6	13.6	13.1	15.8
Russell 1000 Pure Size Target Exposure Factor	0.9	10.9	26.9	28.4	94.5	73.7	24.8	11.7	16.4	14.6	16.5
Russell 1000 Pure Value Target Exposure Factor	1.3	11.5	20.2	22.9	113.9	110.6	28.8	16.1	13.7	13.8	16.4
Russell 1000	1.5	5.7	11.5	11.8	87.0	71.2	23.2	11.4	12.9	13.2	15.5

* 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

FEATURES

Objective

The indexes are 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.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes is calculated based on price and total return methodologies and 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.

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Pure Low Volatility Target Exposure Factor	13.7	21.1	-3.0	35.2	14.0	32.3	-14.3	21.0	14.5	16.4
Russell 1000 Pure Momentum Target Exposure Factor	9.6	29.8	-3.8	26.9	26.4	30.1	-20.7	30.0	34.4	24.4
Russell 1000 Pure Quality Target Exposure Factor	9.3	26.8	-3.6	35.3	21.5	27.1	-19.1	25.5	21.3	17.6
Russell 1000 Pure Size Target Exposure Factor	13.5	20.1	-5.3	33.1	16.6	25.1	-15.8	20.0	16.5	13.4
Russell 1000 Pure Value Target Exposure Factor	13.6	21.7	-6.7	29.5	11.4	32.1	-15.7	29.1	25.4	22.8
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 Low Volatility Target Exposure Factor	1.5	1.8	0.8	1.0	-9.4	-19.0	-21.7	-35.7
Russell 1000 Pure Momentum Target Exposure Factor	0.4	1.7	0.7	1.0	-15.4	-19.5	-27.6	-33.0
Russell 1000 Pure Quality Target Exposure Factor	0.9	1.7	0.7	1.0	-10.3	-18.8	-26.1	-33.7
Russell 1000 Pure Size Target Exposure Factor	1.7	1.7	0.7	0.9	-9.1	-20.9	-23.5	-38.0
Russell 1000 Pure Value Target Exposure Factor	1.6	2.1	1.0	1.0	-9.0	-18.7	-23.7	-36.8
Russell 1000	0.9	1.8	0.7	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

ICB Industry Breakdown

		Russell 1000 Pure Low Volatility Target Exposure Factor			Russell 1000 Pure Momentum Target Exposure Factor			Russell 1000 Pure Quality Target Exposure Factor		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	42	28,118,634	40.84	58	22,839,542	36.98	75	26,237,844	38.05
15	Telecommunications	3	1,347,506	1.96	13	1,299,636	2.10	12	1,549,787	2.25
20	Health Care	24	6,953,317	10.10	39	6,680,616	10.82	61	6,523,581	9.46
30	Financials	38	6,981,204	10.14	65	7,234,053	11.71	59	7,173,523	10.40
35	Real Estate	27	1,378,344	2.00	15	1,577,266	2.55	25	1,446,012	2.10
40	Consumer Discretionary	36	8,692,625	12.63	48	7,110,772	11.51	80	8,309,886	12.05
45	Consumer Staples	17	2,576,070	3.74	18	2,749,665	4.45	26	2,726,067	3.95
50	Industrials	56	7,600,521	11.04	42	6,488,075	10.51	89	9,494,382	13.77
55	Basic Materials	8	1,081,201	1.57	15	1,115,153	1.81	18	1,165,263	1.69
60	Energy	12	2,599,097	3.77	19	3,094,837	5.01	32	2,776,500	4.03
65	Utilities	25	1,521,765	2.21	34	1,568,642	2.54	41	1,561,259	2.26
Totals		**288**	**68,850,285**	**100.00**	**366**	**61,758,256**	**100.00**	**518**	**68,964,104**	**100.00**

INFORMATION

Index Universe

Russell 1000

Index Launch

1 November 2022

Base Date

30 June 2000

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi annually in June and December

History

Available from June 2000

ICB Industry Breakdown

		Russell 1000 Pure Size Target Exposure Factor			Russell 1000 Pure Value Target Exposure Factor		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	145	27,575,179	40.63	66	28,133,511	40.02
15	Telecommunications	20	1,171,551	1.73	7	1,453,933	2.07
20	Health Care	97	6,951,443	10.24	34	6,329,104	9.00
30	Financials	140	6,940,908	10.23	64	7,301,892	10.39
35	Real Estate	59	1,361,999	2.01	33	1,449,614	2.06
40	Consumer Discretionary	149	8,345,776	12.30	57	8,854,367	12.59
45	Consumer Staples	50	2,486,364	3.66	30	2,552,872	3.63
50	Industrials	203	7,900,507	11.64	100	8,540,354	12.15
55	Basic Materials	39	1,049,503	1.55	22	1,112,710	1.58
60	Energy	40	2,498,932	3.68	25	3,127,976	4.45
65	Utilities	44	1,581,903	2.33	30	1,445,462	2.06
Totals		**986**	**67,864,065**	**100.00**	**468**	**70,301,794**	**100.00**

Index Characteristics

Attributes	Russell 1000 Pure Low Volatility Target Exposure Factor	Russell 1000 Pure Momentum Target Exposure Factor	Russell 1000 Pure Quality Target Exposure Factor
Number of constituents	288	366	518
Dividend Yield %	1.28	0.97	0.88
Constituent (Wgt %)			
Average	0.35	0.27	0.19
Largest	6.34	6.16	5.49
Median	0.04	0.03	0.03
Top 10 Holdings (Wgt %)	44.50	39.30	39.26

Index Characteristics

Attributes	Russell 1000 Pure Size Target Exposure Factor	Russell 1000 Pure Value Target Exposure Factor
Number of constituents	986	468
Dividend Yield %	1.12	1.30
Constituent (Wgt %)		
Average	0.10	0.21
Largest	5.16	6.22
Median	0.06	0.03
Top 10 Holdings (Wgt %)	15.65	38.23

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