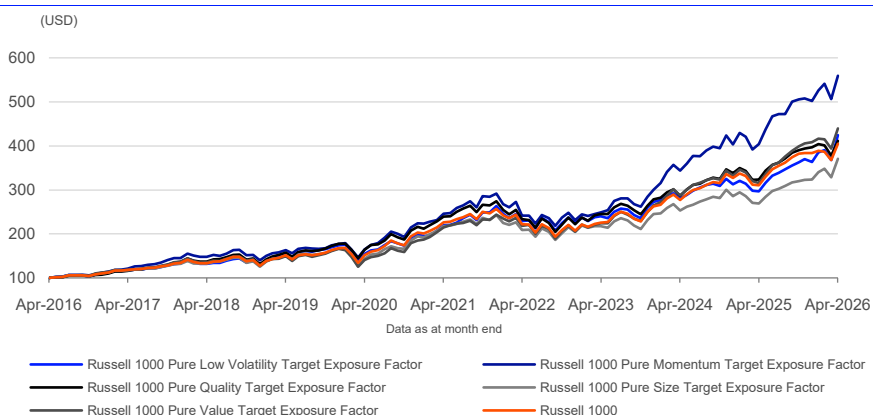


Russell 1000 Pure Single Target Exposure Factor Indexes

Data as at: 30 April 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 | 10.1 | 16.9 | 16.7 | 42.8 | 76.7 | 93.0 | 20.9 | 14.1 | 13.5 | 13.0 | 16.6 |
| Russell 1000 Pure Momentum Target Exposure Factor | 6.5 | 10.6 | 11.5 | 38.6 | 124.9 | 127.4 | 31.0 | 17.9 | 14.9 | 15.0 | 17.7 |
| Russell 1000 Pure Quality Target Exposure Factor | 1.7 | 5.3 | 3.5 | 27.2 | 67.9 | 71.8 | 18.9 | 11.4 | 13.3 | 13.0 | 16.2 |
| Russell 1000 Pure Size Target Exposure Factor | 9.0 | 15.7 | 14.4 | 37.9 | 70.2 | 70.3 | 19.4 | 11.2 | 14.5 | 13.8 | 16.4 |
| Russell 1000 Pure Value Target Exposure Factor | 5.7 | 10.2 | 7.8 | 39.3 | 96.5 | 105.2 | 25.2 | 15.5 | 13.0 | 13.4 | 16.4 |
| 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

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 | 3.0 | 1.6 | 0.8 | 1.0 | -9.4 | -19.0 | -21.7 | -35.7 |
| Russell 1000 Pure Momentum Target Exposure Factor | 2.5 | 2.1 | 1.0 | 1.2 | -9.8 | -19.5 | -27.6 | -33.0 |
| Russell 1000 Pure Quality Target Exposure Factor | 2.0 | 1.5 | 0.7 | 1.0 | -10.3 | -18.8 | -26.1 | -33.7 |
| Russell 1000 Pure Size Target Exposure Factor | 2.5 | 1.4 | 0.7 | 0.9 | -9.1 | -20.9 | -23.5 | -38.0 |
| Russell 1000 Pure Value Target Exposure Factor | 2.9 | 1.9 | 0.9 | 1.0 | -9.0 | -18.7 | -23.7 | -36.8 |
| 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

ICB Industry Breakdown

| ICB Code | ICB Industry | Russell 1000 Pure Low Volatility Target Exposure Factor | | | Russell 1000 Pure Momentum Target Exposure Factor | | | Russell 1000 Pure Quality Target Exposure Factor | | |
|---------------|------------------------|---|-------------------|---------------|---|-------------------|---------------|--|-------------------|---------------|
| | | No. of Cons | Net MCap (USDm) | Wgt % | No. of Cons | Net MCap (USDm) | Wgt % | No. of Cons | Net MCap (USDm) | Wgt % |
| 10 | Technology | 38 | 31,707,580 | 44.31 | 47 | 29,245,874 | 41.82 | 39 | 27,166,503 | 41.62 |
| 15 | Telecommunications | 3 | 1,362,503 | 1.90 | 12 | 1,541,236 | 2.20 | 9 | 1,533,806 | 2.35 |
| 20 | Health Care | 27 | 4,606,222 | 6.44 | 45 | 5,414,197 | 7.74 | 46 | 5,534,805 | 8.48 |
| 30 | Financials | 40 | 6,615,137 | 9.24 | 53 | 6,388,425 | 9.13 | 27 | 6,415,129 | 9.83 |
| 35 | Real Estate | 28 | 1,422,432 | 1.99 | 14 | 1,467,616 | 2.10 | 17 | 1,437,954 | 2.20 |
| 40 | Consumer Discretionary | 37 | 9,919,813 | 13.86 | 53 | 9,378,002 | 13.41 | 50 | 8,777,236 | 13.45 |
| 45 | Consumer Staples | 21 | 2,323,317 | 3.25 | 12 | 2,245,902 | 3.21 | 7 | 2,242,867 | 3.44 |
| 50 | Industrials | 67 | 8,640,742 | 12.08 | 42 | 9,258,349 | 13.24 | 33 | 7,227,651 | 11.07 |
| 55 | Basic Materials | 8 | 1,091,118 | 1.52 | 12 | 1,088,306 | 1.56 | 12 | 1,026,744 | 1.57 |
| 60 | Energy | 13 | 2,331,935 | 3.26 | 16 | 2,399,269 | 3.43 | 16 | 2,391,680 | 3.66 |
| 65 | Utilities | 19 | 1,537,647 | 2.15 | 30 | 1,513,302 | 2.16 | 31 | 1,516,353 | 2.32 |
| Totals | | 301 | 71,558,446 | 100.00 | 336 | 69,940,477 | 100.00 | 287 | 65,270,728 | 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

| ICB Code | ICB Industry | Russell 1000 Pure Size Target Exposure Factor | | | Russell 1000 Pure Value Target Exposure Factor | | |
|---------------|------------------------|---|-------------------|---------------|--|-------------------|---------------|
| | | No. of Cons | Net MCap (USDm) | Wgt % | No. of Cons | Net MCap (USDm) | Wgt % |
| 10 | Technology | 138 | 31,040,854 | 43.76 | 64 | 27,567,788 | 40.71 |
| 15 | Telecommunications | 18 | 2,072,292 | 2.92 | 6 | 1,168,187 | 1.73 |
| 20 | Health Care | 94 | 5,194,707 | 7.32 | 38 | 6,001,357 | 8.86 |
| 30 | Financials | 140 | 6,618,443 | 9.33 | 63 | 6,684,963 | 9.87 |
| 35 | Real Estate | 60 | 1,389,809 | 1.96 | 30 | 1,427,412 | 2.11 |
| 40 | Consumer Discretionary | 162 | 9,008,301 | 12.70 | 56 | 9,336,138 | 13.79 |
| 45 | Consumer Staples | 51 | 2,323,750 | 3.28 | 27 | 2,321,350 | 3.43 |
| 50 | Industrials | 188 | 8,175,987 | 11.53 | 92 | 7,921,296 | 11.70 |
| 55 | Basic Materials | 33 | 1,073,490 | 1.51 | 20 | 1,197,496 | 1.77 |
| 60 | Energy | 38 | 2,363,546 | 3.33 | 20 | 2,436,209 | 3.60 |
| 65 | Utilities | 43 | 1,670,924 | 2.36 | 35 | 1,648,561 | 2.43 |
| Totals | | 965 | 70,932,103 | 100.00 | 451 | 67,710,757 | 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 | 301 | 336 | 287 |
| Dividend Yield % | 1.15 | 0.82 | 0.81 |
| Constituent (Wgt %) | | | |
| Average | 0.33 | 0.30 | 0.35 |
| Largest | 6.71 | 6.47 | 6.40 |
| Median | 0.03 | 0.03 | 0.03 |
| Top 10 Holdings (Wgt %) | 46.06 | 39.15 | 44.02 |

Index Characteristics

| Attributes | Russell 1000 Pure Size Target Exposure Factor | Russell 1000 Pure Value Target Exposure Factor |
|-------------------------|---|--|
| Number of constituents | 965 | 451 |
| Dividend Yield % | 1.05 | 1.32 |
| Constituent (Wgt %) | | |
| Average | 0.10 | 0.22 |
| Largest | 3.86 | 5.00 |
| Median | 0.05 | 0.03 |
| Top 10 Holdings (Wgt %) | 21.00 | 37.39 |

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