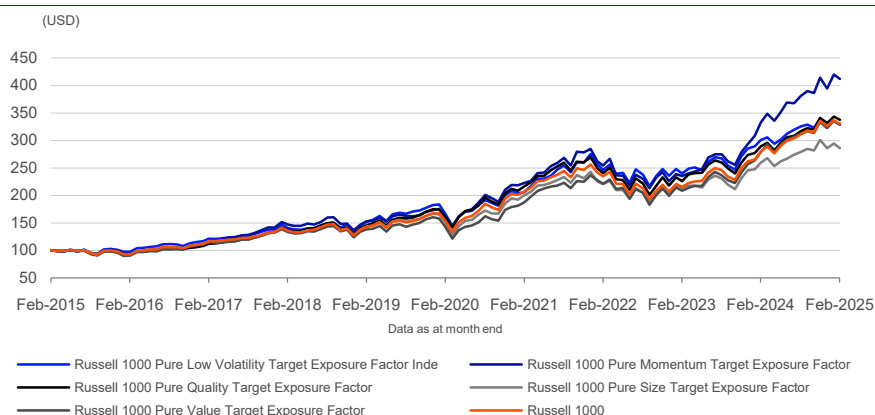


Russell 1000 Pure Single Target Exposure Factor Indexes

Data as at: 28 February 2025

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 Index	-3.3	1.0	0.6	9.2	33.4	96.9	10.1	14.5	12.4	16.5	17.8
Russell 1000 Pure Momentum Target Exposure Factor	-0.6	8.2	4.3	23.6	61.7	155.6	17.4	20.6	15.9	18.5	18.9
Russell 1000 Pure Quality Target Exposure Factor	-1.0	6.7	1.7	16.7	40.5	109.3	12.0	15.9	12.6	17.1	18.4
Russell 1000 Pure Size Target Exposure Factor	-4.9	2.5	-0.1	10.1	29.4	88.7	9.0	13.5	13.2	17.2	19.0
Russell 1000 Pure Value Target Exposure Factor	-1.4	5.3	2.1	18.0	48.5	129.8	14.1	18.1	12.9	17.0	18.8
Russell 1000	-1.4	6.4	1.4	18.1	40.7	114.9	12.1	16.5	13.1	17.1	18.2

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell 1000 Pure Low Volatility Target Exposure Factor Inde	3.6	13.7	21.1	-3.0	35.2	14.0	32.3	-14.3	21.0	14.5
Russell 1000 Pure Momentum Target Exposure Factor	5.1	9.6	29.8	-3.8	26.9	26.4	30.1	-20.7	30.0	34.4
Russell 1000 Pure Quality Target Exposure Factor	0.2	9.3	26.8	-3.6	35.3	21.5	27.1	-19.1	25.5	21.3
Russell 1000 Pure Size Target Exposure Factor	0.6	13.5	20.1	-5.3	33.1	16.6	25.1	-15.8	20.0	16.5
Russell 1000 Pure Value Target Exposure Factor	-1.3	13.6	21.7	-6.7	29.5	11.4	32.1	-15.7	29.1	25.4
Russell 1000	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5

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 Inde	0.7	0.6	0.8	0.8	-7.2	-17.1	-30.5	-35.7
Russell 1000 Pure Momentum Target Exposure Factor	1.5	0.9	1.1	1.0	-9.3	-23.8	-27.8	-33.0
Russell 1000 Pure Quality Target Exposure Factor	1.3	0.7	0.9	0.8	-8.0	-21.7	-28.4	-33.7
Russell 1000 Pure Size Target Exposure Factor	0.8	0.5	0.7	0.7	-7.6	-19.5	-32.2	-38.0
Russell 1000 Pure Value Target Exposure Factor	1.4	0.8	1.0	0.8	-8.9	-21.9	-30.8	-36.8
Russell 1000	1.4	0.7	0.9	0.8	-8.5	-22.4	-29.1	-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 Inde			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	40	18,358,544	34.33	44	18,256,333	33.43	59	18,590,642	34.05
15	Telecommunications	8	1,115,939	2.09	10	1,112,717	2.04	10	1,062,578	1.95
20	Health Care	31	5,457,557	10.21	46	5,764,968	10.56	49	5,780,509	10.59
30	Financials	43	6,311,718	11.80	60	6,438,449	11.79	31	6,294,173	11.53
35	Real Estate	23	1,290,758	2.41	11	1,152,395	2.11	18	1,272,636	2.33
40	Consumer Discretionary	29	8,457,153	15.82	31	8,826,712	16.16	79	7,929,143	14.52
45	Consumer Staples	22	2,269,954	4.25	17	2,361,257	4.32	29	2,317,416	4.24
50	Industrials	65	6,043,270	11.30	55	6,713,567	12.29	74	7,473,005	13.69
55	Basic Materials	7	791,197	1.48	13	798,270	1.46	8	757,858	1.39
60	Energy	9	1,901,776	3.56	16	1,903,985	3.49	23	1,852,871	3.39
65	Utilities	28	1,473,818	2.76	8	1,281,748	2.35	35	1,266,131	2.32
Totals		305	53,471,685	100.00	311	54,610,401	100.00	415	54,596,961	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	138	17,858,465	34.00	72	18,912,104	34.55
15	Telecommunications	19	1,090,787	2.08	8	1,151,325	2.10
20	Health Care	98	5,386,395	10.25	54	5,441,714	9.94
30	Financials	135	6,063,361	11.54	82	6,508,396	11.89
35	Real Estate	58	1,335,277	2.54	53	1,346,040	2.46
40	Consumer Discretionary	157	8,166,625	15.55	90	8,068,712	14.74
45	Consumer Staples	54	2,229,014	4.24	25	2,393,063	4.37
50	Industrials	185	6,337,270	12.06	134	6,910,990	12.62
55	Basic Materials	32	770,707	1.47	18	742,242	1.36
60	Energy	36	1,866,535	3.55	21	1,882,598	3.44
65	Utilities	43	1,427,588	2.72	39	1,384,470	2.53
Totals		955	52,532,024	100.00	596	54,741,654	100.00

Index Characteristics

Attributes	Russell 1000 Pure Low Volatility Target Exposure Factor Inde	Russell 1000 Pure Momentum Target Exposure Factor	Russell 1000 Pure Quality Target Exposure Factor
Number of constituents	305	311	415
Dividend Yield %	1.34	1.06	0.97
Constituent (Wgt %)			
Average	0.33	0.32	0.24
Largest	5.72	5.79	5.62
Median	0.05	0.04	0.03
Top 10 Holdings (Wgt %)	43.56	40.73	41.17

Index Characteristics

Attributes	Russell 1000 Pure Size Target Exposure Factor	Russell 1000 Pure Value Target Exposure Factor
Number of constituents	955	596
Dividend Yield %	1.25	1.55
Constituent (Wgt %)		
Average	0.10	0.17
Largest	3.86	5.55
Median	0.06	0.03
Top 10 Holdings (Wgt %)	14.27	37.82

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