

# Russell 1000 Pure Size Target Exposure Factor Long Short Index

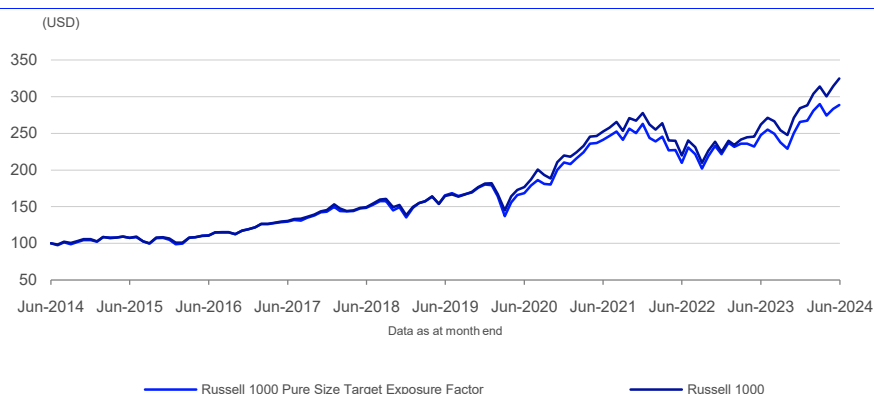
Data as at: 28 June 2024

The Russell 1000 Pure Size Target Exposure Factor Long Short Index reflects the performance of a combination of component indices with different weights: the Russell 1000 Pure Size Target Exposure Factor Index (+100%) and the Russell 1000 Index (-100%). Component weights are rebalanced monthly.

## 10-Year Performance - Long Short Total Return



## 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 Size Target Exposure Factor Long Short Index	-3.9	-5.0	-5.0	-6.0	-7.3	-11.0	-2.5	-2.3	3.5	3.0	3.4
Russell 1000 Pure Size Target Exposure Factor	-0.4	8.6	8.6	16.5	19.7	74.4	6.2	11.8	11.8	17.6	19.2
Russell 1000	3.6	14.2	14.2	23.9	28.6	97.7	8.7	14.6	11.4	17.6	18.5

\* 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

### Coverage

FTSE Russell Long Short Indices reflect the performance of a combination of component indices with positive and negative weightings.

### Objective

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

### Liquidity

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

### Transparency

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 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.

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000 Pure Size Target Exposure Factor Long Short Index	0.1	-0.4	1.5	-1.3	-0.7	1.3	-2.3	-1.1	3.9	-5.3
Russell 1000 Pure Size Target Exposure Factor	13.3	0.6	13.5	20.1	-5.3	33.1	16.6	25.1	-15.8	20.0
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Pure Size Target Exposure Factor Long Short Index	-1.7	-0.9	-0.7	-0.4	-6.9	-11.0	-11.6	-11.6
Russell 1000 Pure Size Target Exposure Factor	1.5	0.3	0.6	0.7	-11.7	-23.5	-38.0	-38.0
Russell 1000	2.3	0.5	0.8	0.8	-10.3	-25.1	-34.6	-34.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

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INFORMATION

Index Universe

Russell 1000 Index

Index Launch

22 May 2023

Base Date

5 January 2012

Base Value

1000

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Via SFTP and email

Currency

USD

Review Dates

Monthly

Data definitions available from  
info@ftserussell.com

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