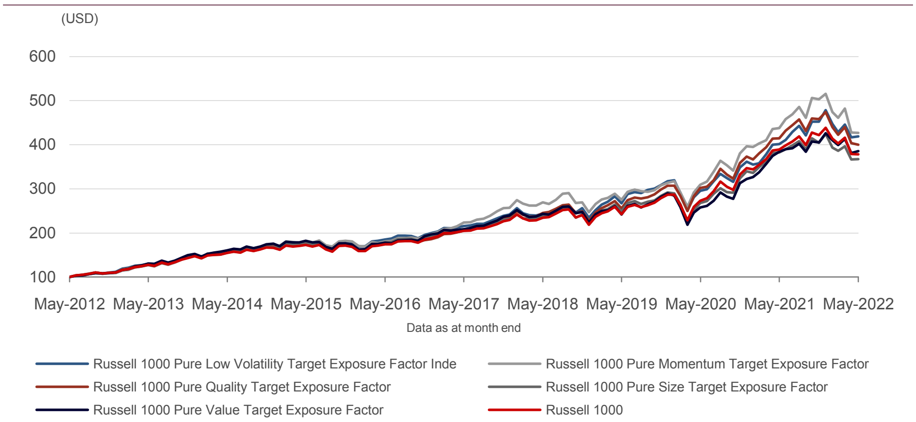
Russell 1000 Pure Single Target Exposure Factor Indexes

Data as at: 31 May 2022

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 Inde	-2.2	-7.3	-12.4	4.4	56.9	94.4	16.2	14.2	16.9	21.5	16.6
Russell 1000 Pure Momentum Target Exposure Factor	-7.3	-15.1	-17.1	-2.4	55.1	91.2	15.8	13.8	21.0	22.7	17.3
Russell 1000 Pure Quality Target Exposure Factor	-5.3	-12.5	-15.6	-3.5	56.7	95.2	16.2	14.3	19.8	22.3	16.9
Russell 1000 Pure Size Target Exposure Factor	-5.0	-9.3	-13.7	-4.2	47.4	76.2	13.8	12.0	17.8	23.8	17.7
Russell 1000 Pure Value Target Exposure Factor	-3.5	-5.0	-9.6	0.4	59.2	84.8	16.8	13.1	17.3	22.6	17.3
Russell 1000	-6.0	-10.2	-13.7	-2.7	56.2	85.2	16.0	13.1	18.6	21.9	16.9

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Russell 1000 Pure Low Volatility Target Exposure Factor Inde	16.4	34.0	13.1	3.6	13.7	21.1	-3.0	35.2	14.0	32.3
Russell 1000 Pure Momentum Target Exposure Factor	17.5	36.6	15.2	5.1	9.6	29.8	-3.8	26.9	26.4	30.1
Russell 1000 Pure Quality Target Exposure Factor	15.6	36.2	13.1	0.2	9.3	26.8	-3.6	35.3	21.5	27.1
Russell 1000 Pure Size Target Exposure Factor	15.5	34.9	13.3	0.6	13.5	20.1	-5.3	33.1	16.6	25.1
Russell 1000 Pure Value Target Exposure Factor	14.7	38.1	15.0	-1.3	13.6	21.7	-6.7	29.5	11.4	32.1
Russell 1000	16.4	33.1	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	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 Low Volatility Target Exposure Factor Inde	0.3	0.6	0.9	1.1	-17.6	-35.7	-35.7	-35.7
Russell 1000 Pure Momentum Target Exposure Factor	-0.1	0.6	0.8	1.1	-23.2	-33.0	-33.0	-33.0
Russell 1000 Pure Quality Target Exposure Factor	-0.2	0.6	0.8	1.1	-21.1	-33.7	-33.7	-33.7
Russell 1000 Pure Size Target Exposure Factor	-0.2	0.5	0.7	1.0	-18.8	-38.0	-38.0	-38.0
Russell 1000 Pure Value Target Exposure Factor	0.0	0.6	0.8	1.0	-16.2	-36.8	-36.8	-36.8
Russell 1000	-0.1	0.6	0.8	1.0	-18.9	-34.6	-34.6	-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	39	10,894,812	27.78	48	9,797,460	27.18	51	10,421,148	27.80
15	Telecommunications	7	1,007,230	2.57	11	1,134,790	3.15	11	946,574	2.53
20	Health Care	35	5,005,757	12.76	44	4,388,190	12.17	56	5,042,590	13.45
30	Financials	52	5,053,344	12.88	46	4,014,247	11.14	31	3,547,275	9.46
35	Real Estate	29	1,274,176	3.25	27	1,262,176	3.50	22	1,360,480	3.63
40	Consumer Discretionary	34	5,809,194	14.81	51	5,147,413	14.28	76	5,255,585	14.02
45	Consumer Staples	8	2,084,207	5.31	24	2,185,495	6.06	25	2,325,458	6.20
50	Industrials	56	4,505,346	11.49	76	4,540,596	12.60	93	5,441,045	14.52
55	Basic Materials	5	489,649	1.25	9	703,996	1.95	16	612,456	1.63
60	Energy	6	1,788,445	4.56	16	1,836,095	5.09	20	1,272,288	3.39
65	Utilities	26	1,312,774	3.35	15	1,037,904	2.88	39	1,260,046	3.36
Totals		**297**	**39,224,933**	**100.00**	**367**	**36,048,362**	**100.00**	**440**	**37,484,945**	**100.00**

INFORMATION

Index Universe

Russell 1000

Index Launch

10 February 2020

Base Date

30 June 2010

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	150	10,484,315	27.40	104	10,919,440	27.05
15	Telecommunications	21	1,022,837	2.67	12	1,096,296	2.72
20	Health Care	114	4,689,610	12.26	81	5,853,787	14.50
30	Financials	135	4,224,270	11.04	100	4,678,689	11.59
35	Real Estate	62	1,223,837	3.20	62	1,293,899	3.20
40	Consumer Discretionary	167	6,113,521	15.98	99	5,402,628	13.38
45	Consumer Staples	53	2,117,328	5.53	37	2,200,963	5.45
50	Industrials	174	4,742,822	12.39	146	5,088,185	12.60
55	Basic Materials	34	660,556	1.73	31	744,188	1.84
60	Energy	36	1,733,349	4.53	33	1,825,468	4.52
65	Utilities	42	1,253,540	3.28	37	1,269,367	3.14
Totals		**988**	**38,265,986**	**100.00**	**742**	**40,372,909**	**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	297	367	440
Dividend Yield %	1.74	1.35	1.24
Constituent (Wgt %)			
Average	0.34	0.27	0.23
Largest	4.48	4.83	6.41
Median	0.04	0.04	0.03
Top 10 Holdings (Wgt %)	38.50	34.13	37.08

Index Characteristics

Attributes	Russell 1000 Pure Size Target Exposure Factor	Russell 1000 Pure Value Target Exposure Factor
Number of constituents	988	742
Dividend Yield %	1.38	1.80
Constituent (Wgt %)		
Average	0.10	0.14
Largest	2.92	4.74
Median	0.06	0.03
Top 10 Holdings (Wgt %)	10.25	26.45

Data definitions available from info@ftserussell.com

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Services Team office:

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