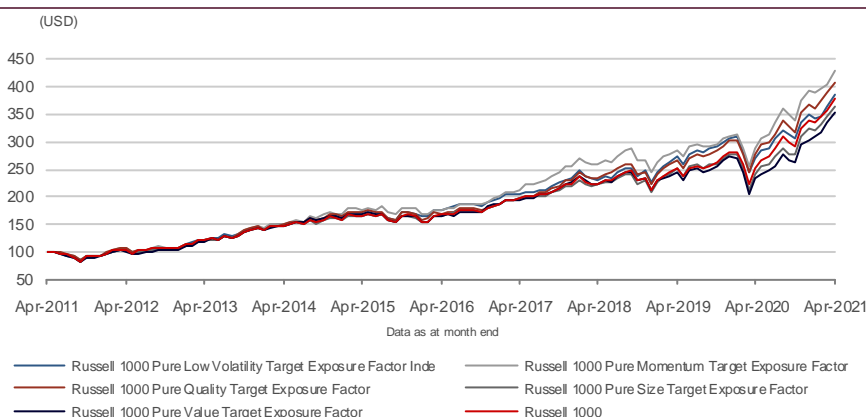


# Russell 1000 Pure Single Target Exposure Factor Indexes

Data as at: 30 April 2021

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 | 12.7     | 26.8 | 10.6 | 42.5 | 66.9 | 119.9 | 18.6         | 17.1 | 17.8           | 20.5 | 15.1 |
| Russell 1000 Pure Momentum Target Exposure Factor             | 10.2     | 27.7 | 9.9  | 49.4 | 66.3 | 146.2 | 18.5         | 19.7 | 19.6           | 20.4 | 14.8 |
| Russell 1000 Pure Quality Target Exposure Factor              | 12.9     | 28.1 | 10.8 | 46.2 | 74.4 | 139.4 | 20.4         | 19.1 | 18.3           | 20.5 | 15.1 |
| Russell 1000 Pure Size Target Exposure Factor                 | 13.4     | 30.9 | 12.1 | 51.3 | 63.9 | 117.7 | 17.9         | 16.8 | 18.7           | 22.6 | 16.5 |
| Russell 1000 Pure Value Target Exposure Factor                | 14.6     | 35.1 | 16.1 | 52.3 | 57.9 | 114.4 | 16.5         | 16.5 | 18.7           | 21.6 | 16.3 |
| Russell 1000  | 12.5     | 30.0 | 11.6 | 49.5 | 69.5 | 126.5 | 19.2         | 17.8 | 18.2           | 20.5 | 15.4 |

\* 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)  | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 |
|--|------|------|------|------|------|------|------|------|------|------|
| Russell 1000 Pure Low Volatility Target Exposure Factor Inde | 4.1  | 16.4 | 34.0 | 13.1 | 3.6  | 13.7 | 21.1 | -3.0 | 35.2 | 14.0 |
| Russell 1000 Pure Momentum Target Exposure Factor            | 3.1  | 17.5 | 36.6 | 15.2 | 5.1  | 9.6  | 29.8 | -3.8 | 26.9 | 26.4 |
| Russell 1000 Pure Quality Target Exposure Factor             | 3.2  | 15.6 | 36.2 | 13.1 | 0.2  | 9.3  | 26.8 | -3.6 | 35.3 | 21.5 |
| Russell 1000 Pure Size Target Exposure Factor                | 1.4  | 15.5 | 34.9 | 13.3 | 0.6  | 13.5 | 20.1 | -5.3 | 33.1 | 16.6 |
| Russell 1000 Pure Value Target Exposure Factor               | 2.0  | 14.7 | 38.1 | 15.0 | -1.3 | 13.6 | 21.7 | -6.7 | 29.5 | 11.4 |
| Russell 1000   | 1.5  | 16.4 | 33.1 | 13.2 | 0.9  | 12.1 | 21.7 | -4.8 | 31.4 | 21.0 |

**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 | 2.3               | 0.9 | 1.1 | 1.1  | -8.6         | -35.7 | -35.7 | -35.7 |
| Russell 1000 Pure Momentum Target Exposure Factor            | 2.4               | 0.9 | 1.3 | 1.1  | -9.9         | -33.0 | -33.0 | -33.0 |
| Russell 1000 Pure Quality Target Exposure Factor             | 2.4               | 1.0 | 1.3 | 1.1  | -9.5         | -33.7 | -33.7 | -33.7 |
| Russell 1000 Pure Size Target Exposure Factor                | 2.6               | 0.8 | 1.0 | 0.9  | -9.0         | -38.0 | -38.0 | -38.0 |
| Russell 1000 Pure Value Target Exposure Factor               | 2.7               | 0.8 | 1.0 | 0.9  | -9.4         | -36.8 | -36.8 | -36.8 |
| Russell 1000   | 2.7               | 1.0 | 1.2 | 1.0  | -9.3         | -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**

| ICB Code      | ICB Industry           | Russell 1000 Pure Low Volatility Target Exposure Factor Inde |                   |               | 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             | 34   | 10,549,779        | 27.21         | 56  | 10,576,267        | 27.31         | 62   | 10,560,214        | 27.12         |
| 15            | Telecommunications     | 9  | 1,322,888         | 3.41          | 8   | 1,237,376         | 3.20          | 12   | 1,383,919         | 3.55          |
| 20            | Health Care            | 34   | 4,992,383         | 12.88         | 42  | 5,029,745         | 12.99         | 64   | 4,912,774         | 12.61         |
| 30            | Financials             | 41   | 4,168,104         | 10.75         | 39  | 4,180,360         | 10.80         | 62   | 4,027,063         | 10.34         |
| 35            | Real Estate            | 30   | 1,290,938         | 3.33          | 12  | 1,206,477         | 3.12          | 21   | 1,304,470         | 3.35          |
| 40            | Consumer Discretionary | 38   | 6,303,160         | 16.26         | 31  | 6,251,356         | 16.14         | 97   | 6,479,721         | 16.64         |
| 45            | Consumer Staples       | 13   | 1,858,945         | 4.80          | 19  | 1,957,726         | 5.06          | 33   | 2,067,981         | 5.31          |
| 50            | Industrials            | 65   | 5,391,877         | 13.91         | 53  | 5,515,812         | 14.24         | 104  | 5,455,749         | 14.01         |
| 55            | Basic Materials        | 10   | 685,363           | 1.77          | 9   | 761,877           | 1.97          | 25   | 719,004           | 1.85          |
| 60            | Energy                 | 4  | 1,114,396         | 2.87          | 8   | 936,836           | 2.42          | 19   | 962,216           | 2.47          |
| 65            | Utilities              | 25   | 1,087,923         | 2.81          | 17  | 1,069,667         | 2.76          | 39   | 1,071,370         | 2.75          |
| <b>Totals</b> |                        | <b>303</b>   | <b>38,765,754</b> | <b>100.00</b> | <b>294</b>  | <b>38,723,500</b> | <b>100.00</b> | <b>538</b>                                       | <b>38,944,482</b> | <b>100.00</b> |

**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

| 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             | 133   | 10,756,487        | 27.18         | 76   | 11,046,547        | 27.57         |
| 15            | Telecommunications     | 23  | 1,280,208         | 3.23          | 9  | 1,273,365         | 3.18          |
| 20            | Health Care            | 104   | 4,971,486         | 12.56         | 59   | 4,965,606         | 12.39         |
| 30            | Financials             | 138   | 4,222,834         | 10.67         | 68   | 4,511,838         | 11.26         |
| 35            | Real Estate            | 74  | 1,275,973         | 3.22          | 37   | 1,236,645         | 3.09          |
| 40            | Consumer Discretionary | 153   | 6,302,472         | 15.92         | 69   | 6,478,240         | 16.17         |
| 45            | Consumer Staples       | 52  | 2,004,913         | 5.07          | 33   | 2,016,728         | 5.03          |
| 50            | Industrials            | 166   | 5,940,089         | 15.01         | 122  | 5,680,300         | 14.18         |
| 55            | Basic Materials        | 36  | 768,315           | 1.94          | 20   | 729,867           | 1.82          |
| 60            | Energy                 | 32  | 969,508           | 2.45          | 10   | 1,044,959         | 2.61          |
| 65            | Utilities              | 40  | 1,089,609         | 2.75          | 32   | 1,081,928         | 2.70          |
| <b>Totals</b> |                        | <b>951</b>                                    | <b>39,581,894</b> | <b>100.00</b> | <b>535</b>                                     | <b>40,066,021</b> | <b>100.00</b> |

## Index Characteristics

| Attributes              | Russell 1000 Pure Low Volatility Target Exposure Factor Index | Russell 1000 Pure Momentum Target Exposure Factor | Russell 1000 Pure Quality Target Exposure Factor |
|-------------------------|---|---|--|
| Number of constituents  | 303   | 294   | 538  |
| Dividend Yield %        | 1.47  | 0.92  | 1.17   |
| Constituent (Wgt %)     |   |   |  |
| Average                 | 0.33  | 0.34  | 0.19   |
| Largest                 | 5.26  | 5.19  | 4.70   |
| Median                  | 0.06  | 0.06  | 0.03   |
| Top 10 Holdings (Wgt %) | 36.37   | 37.78   | 34.84  |

## Index Characteristics

| Attributes              | Russell 1000 Pure Size Target Exposure Factor | Russell 1000 Pure Value Target Exposure Factor |
|-------------------------|---|--|
| Number of constituents  | 951   | 535  |
| Dividend Yield %        | 1.18  | 1.63   |
| Constituent (Wgt %)     |   |  |
| Average                 | 0.11  | 0.19   |
| Largest                 | 2.80  | 4.91   |
| Median                  | 0.07  | 0.03   |
| Top 10 Holdings (Wgt %) | 11.02   | 29.71  |

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Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521