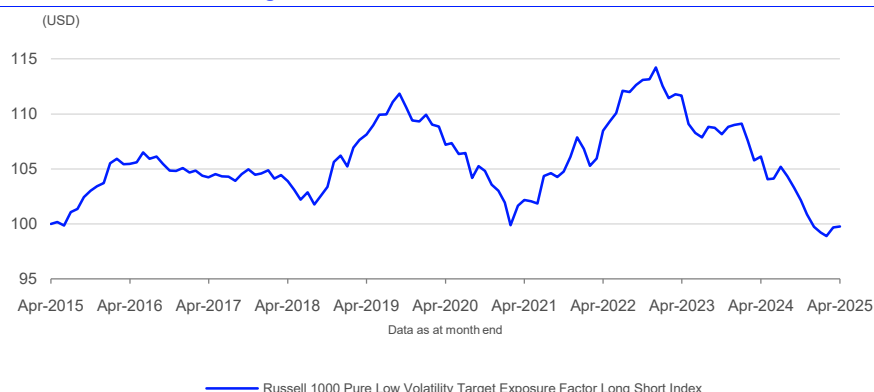


# Russell 1000 Pure Low Volatility Target Exposure Factor Long Short Index

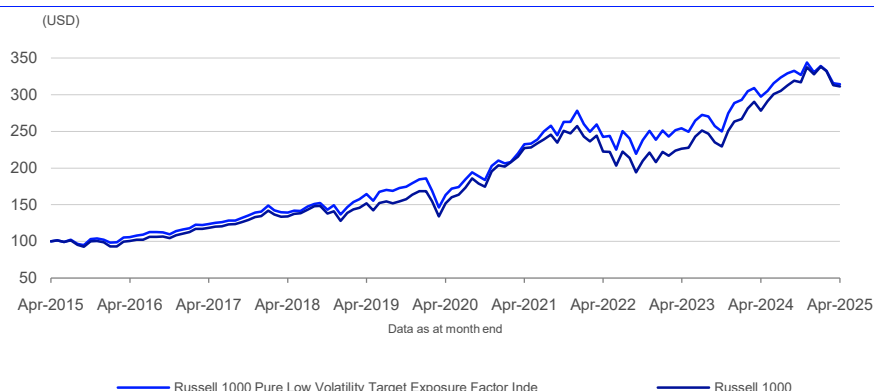
Data as at: 30 April 2025

The Russell 1000 Pure Low Volatility Target Exposure Factor Long Short Index reflects the performance of a combination of component indices with different weights: the Russell 1000 Pure Low Volatility 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 Low Volatility Target Exposure Factor Long Short Index	0.5	-2.3	0.0	-6.0	-8.0	-6.9	-2.8	-1.4	3.9	3.8	3.8
Russell 1000 Pure Low Volatility Target Exposure Factor Inde	-7.4	-3.8	-4.9	5.8	29.6	92.6	9.0	14.0	18.5	16.5	16.1
Russell 1000	-8.0	-1.8	-5.1	11.9	40.0	104.9	11.9	15.4	19.5	16.9	16.4

\* 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

### 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell 1000 Pure Low Volatility Target Exposure Factor Long Short Index	2.6	1.3	-0.5	1.6	2.9	-5.8	4.7	5.9	-4.6	-8.5
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	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 Long Short Index	-1.6	-0.7	-0.4	0.0	-8.2	-15.0	-15.0	-15.0
Russell 1000 Pure Low Volatility Target Exposure Factor Inde	0.3	0.5	0.9	0.8	-19.0	-19.0	-21.7	-35.7
Russell 1000	0.6	0.6	0.9	0.8	-19.1	-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

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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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