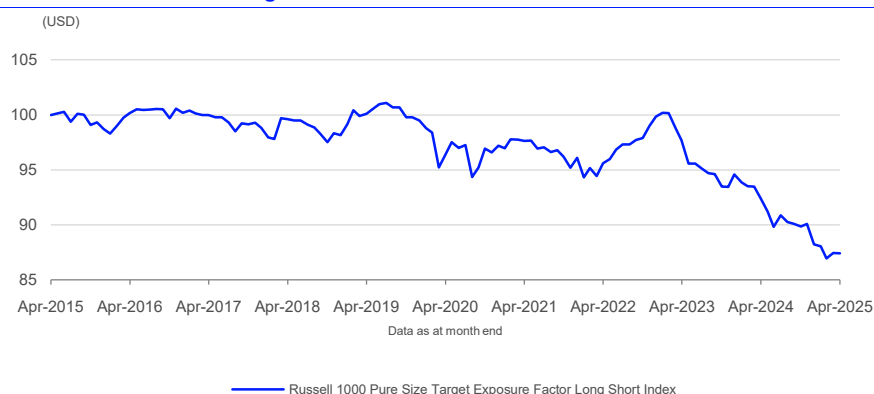


# Russell 1000 Pure Size Target Exposure Factor Long Short Index

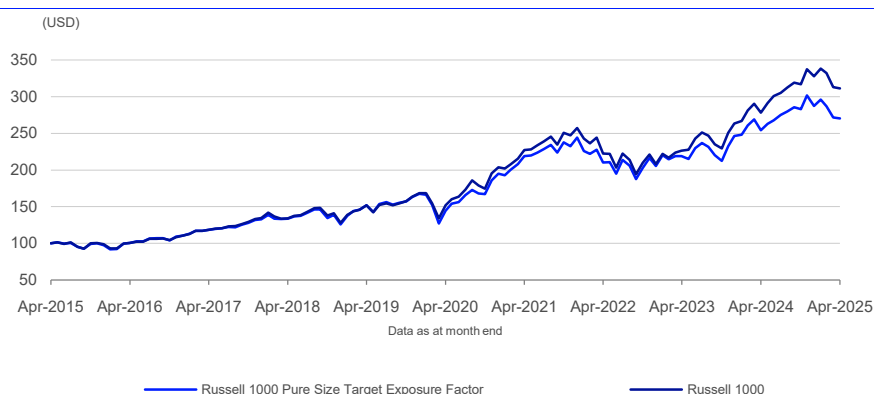
Data as at: 30 April 2025

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	-0.7	-2.7	-0.9	-5.4	-8.6	-9.3	-2.9	-1.9	3.8	3.4	3.3
Russell 1000 Pure Size Target Exposure Factor	-8.7	-4.5	-5.9	6.2	28.5	86.9	8.7	13.3	19.2	17.2	16.4
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 Size Target Exposure Factor Long Short Index	-0.4	1.5	-1.3	-0.7	1.3	-2.3	-1.1	3.9	-5.3	-6.7
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	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 Size Target Exposure Factor Long Short Index	-1.4	-0.8	-0.6	-0.5	-5.9	-13.6	-13.6	-14.1
Russell 1000 Pure Size Target Exposure Factor	0.3	0.4	0.8	0.6	-20.9	-20.9	-23.5	-38.0
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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