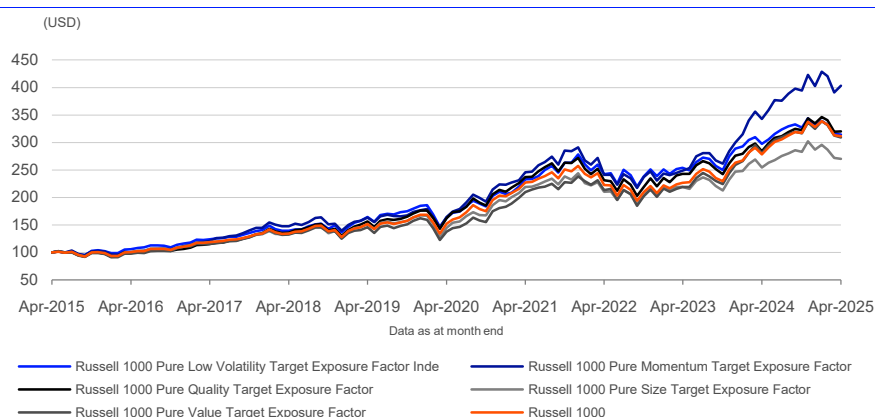


Russell 1000 Pure Single Target Exposure Factor Indexes

Data as at: 30 April 2025

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	-7.4	-3.8	-4.9	5.8	29.6	92.6	9.0	14.0	18.5	16.5	16.1
Russell 1000 Pure Momentum Target Exposure Factor	-6.0	2.2	0.0	17.5	67.1	145.0	18.7	19.6	21.8	18.0	17.7
Russell 1000 Pure Quality Target Exposure Factor	-7.5	-0.6	-4.3	12.8	38.4	97.5	11.4	14.6	18.9	17.0	16.8
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 Pure Value Target Exposure Factor	-8.8	-2.5	-4.9	10.0	44.8	124.5	13.1	17.6	19.1	16.8	16.7
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

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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
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 Pure Momentum Target Exposure Factor	5.1	9.6	29.8	-3.8	26.9	26.4	30.1	-20.7	30.0	34.4
Russell 1000 Pure Quality Target Exposure Factor	0.2	9.3	26.8	-3.6	35.3	21.5	27.1	-19.1	25.5	21.3
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 Pure Value Target Exposure Factor	-1.3	13.6	21.7	-6.7	29.5	11.4	32.1	-15.7	29.1	25.4
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 Inde	0.3	0.5	0.9	0.8	-19.0	-19.0	-21.7	-35.7
Russell 1000 Pure Momentum Target Exposure Factor	0.8	0.9	1.1	0.9	-19.5	-19.5	-27.6	-33.0
Russell 1000 Pure Quality Target Exposure Factor	0.7	0.6	0.9	0.8	-18.8	-18.8	-26.1	-33.7
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 Pure Value Target Exposure Factor	0.5	0.7	1.1	0.7	-18.7	-18.7	-23.7	-36.8
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

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	40	17,200,406	34.12	44	16,839,784	32.21	59	16,794,137	32.75
15	Telecommunications	8	1,082,335	2.15	10	1,060,286	2.03	10	950,523	1.85
20	Health Care	31	4,915,588	9.75	46	5,670,608	10.85	48	5,495,833	10.72
30	Financials	43	6,054,284	12.01	60	6,046,912	11.57	31	6,037,033	11.77
35	Real Estate	23	1,159,666	2.30	11	1,143,045	2.19	18	1,229,245	2.40
40	Consumer Discretionary	29	7,834,261	15.54	31	8,520,210	16.30	79	7,409,230	14.45
45	Consumer Staples	22	2,197,833	4.36	17	2,591,109	4.96	29	2,522,074	4.92
50	Industrials	65	5,773,612	11.45	55	6,596,345	12.62	74	7,161,640	13.96
55	Basic Materials	7	796,596	1.58	13	765,270	1.46	8	791,565	1.54
60	Energy	9	1,893,532	3.76	16	1,764,386	3.38	23	1,645,207	3.21
65	Utilities	28	1,497,690	2.97	8	1,275,280	2.44	35	1,251,121	2.44
Totals		305	50,405,805	100.00	311	52,273,234	100.00	414	51,287,607	100.00

INFORMATION

Index Universe

Russell 1000

Index Launch

1 November 2022

Base Date

30 June 2000

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	136	16,540,458	33.59	72	17,170,133	33.76
15	Telecommunications	19	1,013,272	2.06	8	1,150,300	2.26
20	Health Care	97	5,039,075	10.23	54	5,322,393	10.47
30	Financials	135	5,577,918	11.33	82	6,185,647	12.16
35	Real Estate	58	1,247,189	2.53	53	1,243,063	2.44
40	Consumer Discretionary	157	7,634,620	15.50	90	7,273,164	14.30
45	Consumer Staples	54	2,249,329	4.57	25	2,462,318	4.84
50	Industrials	185	6,013,312	12.21	134	6,302,019	12.39
55	Basic Materials	32	747,161	1.52	18	681,555	1.34
60	Energy	36	1,744,051	3.54	21	1,686,575	3.32
65	Utilities	43	1,441,969	2.93	39	1,381,391	2.72
Totals		952	49,248,354	100.00	596	50,858,557	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	305	311	414
Dividend Yield %	1.45	0.89	1.03
Constituent (Wgt %)			
Average	0.33	0.32	0.24
Largest	6.30	5.89	5.69
Median	0.05	0.04	0.03
Top 10 Holdings (Wgt %)	44.29	40.30	40.52

Index Characteristics

Attributes	Russell 1000 Pure Size Target Exposure Factor	Russell 1000 Pure Value Target Exposure Factor
Number of constituents	952	596
Dividend Yield %	1.34	1.69
Constituent (Wgt %)		
Average	0.11	0.17
Largest	3.59	4.90
Median	0.06	0.03
Top 10 Holdings (Wgt %)	14.00	37.25

© 2025 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email 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 6441 1430
Sydney +61 (0) 2 7228 5659