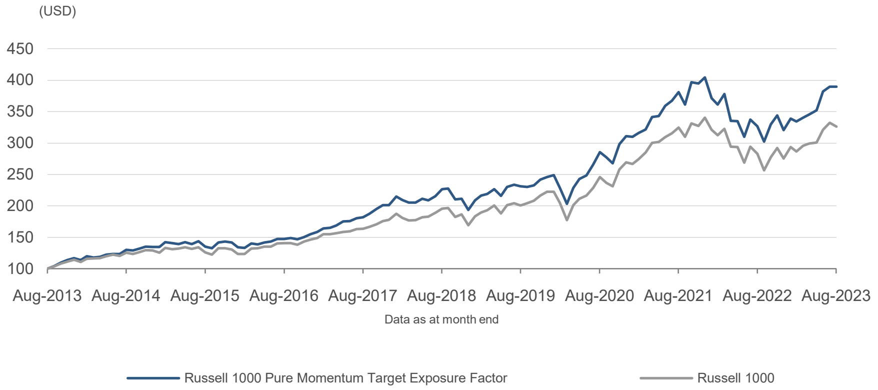
Russell 1000 Pure Momentum Target Exposure Factor Long Short Index

Data as at: 31 August 2023

The Russell 1000 Pure Momentum Target Exposure Factor Long Short Index reflects the performance of a combination of compoent indices with different wieghts: the Russell 1000 Pure Momentum 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	2.2	2.6	2.4	3.1	2.9	2.6	1.0	0.5	5.5	5.2	4.1
Russell 1000 Pure Momentum Target Exposure Factor	10.8	16.7	21.5	19.4	36.7	72.2	11.0	11.5	17.4	20.0	19.2
Russell 1000	8.5	13.8	18.6	15.4	32.8	66.8	9.9	10.8	18.4	18.4	19.3

* 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
Russell 1000 Pure Low Volatility Target Exposure Factor Long Short Index	2.7	1.8	4.1	-2.3	6.8	1.2	-3.6	3.8	3.3	-2.1
Russell 1000 Pure Momentum Target Exposure Factor	36.6	15.2	5.1	9.6	29.8	-3.8	26.9	26.4	30.1	-20.7
Russell 1000	33.1	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1

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	0.6	0.2	0.1	0.5	-5.5	-6.6	-6.6	-6.8
Russell 1000 Pure Momentum Target Exposure Factor	1.1	0.5	0.6	1.0	-11.4	-27.6	-33.0	-33.0
Russell 1000	0.8	0.5	0.6	0.8	-12.9	-25.1	-34.6	-34.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

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
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To learn more, visit www.ftserussell.com;
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