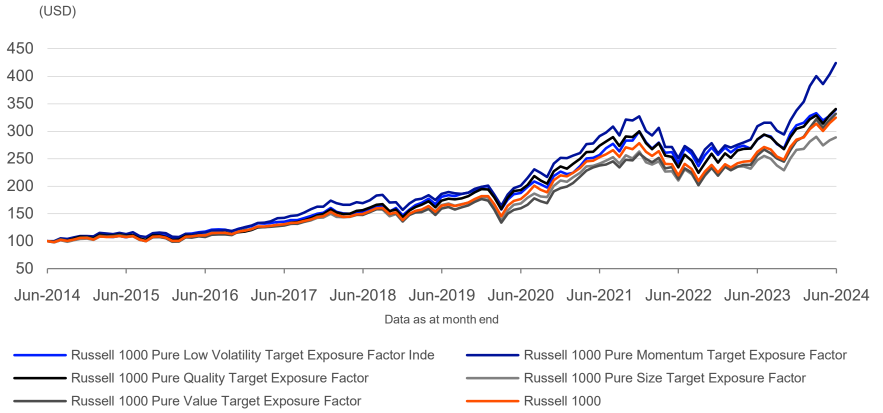
Russell 1000 Pure Single Target Exposure Factor Indexes

Data as at: 28 June 2024

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 Inde	2.0	9.3	9.3	19.3	32.1	88.1	9.7	13.5	10.9	16.8	18.2
Russell 1000 Pure Momentum Target Exposure Factor	5.8	25.6	25.6	37.2	45.8	127.7	13.4	17.9	12.5	19.0	18.9
Russell 1000 Pure Quality Target Exposure Factor	3.4	11.7	11.7	19.4	24.4	96.1	7.6	14.4	11.2	18.1	18.6
Russell 1000 Pure Size Target Exposure Factor	-0.4	8.6	8.6	16.5	19.7	74.4	6.2	11.8	11.8	17.6	19.2
Russell 1000 Pure Value Target Exposure Factor	3.1	17.4	17.4	29.3	39.5	108.0	11.7	15.8	11.3	17.2	19.3
Russell 1000	3.6	14.2	14.2	23.9	28.6	97.7	8.7	14.6	11.4	17.6	18.5

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000 Pure Low Volatility Target Exposure Factor Inde	13.1	3.6	13.7	21.1	-3.0	35.2	14.0	32.3	-14.3	21.0
Russell 1000 Pure Momentum Target Exposure Factor	15.2	5.1	9.6	29.8	-3.8	26.9	26.4	30.1	-20.7	30.0
Russell 1000 Pure Quality Target Exposure Factor	13.1	0.2	9.3	26.8	-3.6	35.3	21.5	27.1	-19.1	25.5
Russell 1000 Pure Size Target Exposure Factor	13.3	0.6	13.5	20.1	-5.3	33.1	16.6	25.1	-15.8	20.0
Russell 1000 Pure Value Target Exposure Factor	15.0	-1.3	13.6	21.7	-6.7	29.5	11.4	32.1	-15.7	29.1
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5

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	1.9	0.6	0.7	0.8	-10.5	-21.7	-35.7	-35.7
Russell 1000 Pure Momentum Target Exposure Factor	3.1	0.7	0.9	1.0	-7.9	-27.6	-33.0	-33.0
Russell 1000 Pure Quality Target Exposure Factor	1.8	0.4	0.8	0.8	-10.5	-26.1	-33.7	-33.7
Russell 1000 Pure Size Target Exposure Factor	1.5	0.3	0.6	0.7	-11.7	-23.5	-38.0	-38.0
Russell 1000 Pure Value Target Exposure Factor	2.6	0.7	0.8	0.8	-10.2	-23.7	-36.8	-36.8
Russell 1000	2.3	0.5	0.8	0.8	-10.3	-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

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	39	15,667,679	33.33	26	18,162,761	34.03	67	17,692,133	36.58
15	Telecommunications	8	959,470	2.04	7	932,419	1.75	8	1,022,669	2.11
20	Health Care	30	5,317,597	11.31	30	6,219,706	11.65	59	5,793,652	11.98
30	Financials	35	4,925,931	10.48	37	4,989,091	9.35	52	4,613,999	9.54
35	Real Estate	26	1,074,470	2.29	14	1,274,951	2.39	23	1,201,877	2.49
40	Consumer Discretionary	35	7,711,155	16.40	32	7,782,517	14.58	73	6,424,235	13.28
45	Consumer Staples	15	1,982,067	4.22	18	2,328,584	4.36	35	2,274,594	4.70
50	Industrials	69	5,278,576	11.23	42	7,391,594	13.85	82	5,486,722	11.34
55	Basic Materials	8	961,218	2.04	8	840,897	1.58	17	785,688	1.62
60	Energy	12	1,904,635	4.05	13	2,000,926	3.75	23	1,854,443	3.83
65	Utilities	27	1,230,739	2.62	16	1,441,906	2.70	40	1,212,910	2.51
Totals		**304**	**47,013,538**	**100.00**	**243**	**53,365,352**	**100.00**	**479**	**48,362,922**	**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	126	15,908,187	33.58	60	18,731,786	36.49
15	Telecommunications	17	1,018,021	2.15	7	943,189	1.84
20	Health Care	106	5,268,101	11.12	51	5,360,550	10.44
30	Financials	136	4,916,641	10.38	70	5,449,543	10.62
35	Real Estate	58	1,146,325	2.42	45	1,176,480	2.29
40	Consumer Discretionary	155	6,915,909	14.60	78	7,635,696	14.87
45	Consumer Staples	52	2,212,733	4.67	25	2,027,722	3.95
50	Industrials	184	6,017,987	12.70	127	6,065,647	11.82
55	Basic Materials	33	848,478	1.79	21	695,653	1.36
60	Energy	35	1,907,299	4.03	15	1,973,508	3.84
65	Utilities	44	1,207,479	2.55	37	1,274,876	2.48
Totals		**946**	**47,367,159**	**100.00**	**536**	**51,334,651**	**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	304	243	479
Dividend Yield %	1.25	0.72	1.17
Constituent (Wgt %)			
Average	0.33	0.41	0.21
Largest	6.37	5.95	5.06
Median	0.04	0.04	0.03
Top 10 Holdings (Wgt %)	47.69	46.69	35.67

Index Characteristics

Attributes	Russell 1000 Pure Size Target Exposure Factor	Russell 1000 Pure Value Target Exposure Factor
Number of constituents	946	536
Dividend Yield %	1.19	1.61
Constituent (Wgt %)		
Average	0.11	0.19
Largest	4.81	7.33
Median	0.05	0.03
Top 10 Holdings (Wgt %)	16.66	39.85

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:

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