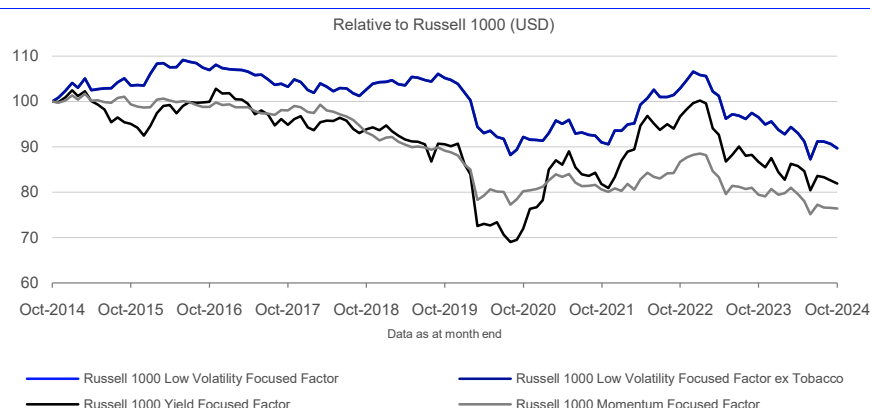


Russell 1000[®] Focused Factor Indexes

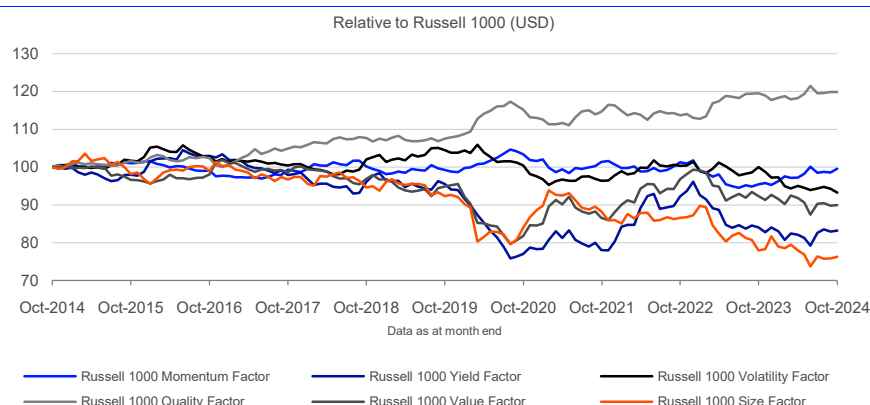
Data as at: 31 October 2024

The Russell Focused Factor Indexes offer innovative tools to assist investors seeking specific factor objectives - momentum, yield and low volatility respectively. The Russell Focused factor indexes are constructed to address some perceived drawbacks of single factor momentum, yield and low volatility indexes and allow for less volatility while capturing the target objectives.

10-Year Focused Factor Performance relative to Russell 1000 - Total Return



10-Year Single Factors Performance relative to Russell 1000 - Total Return



FEATURES

Coverage

Derived from the Russell 1000 Index, which represents large cap companies in US markets.

Objective

The indexes are designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, available end-of-day. Net of tax indexes are also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell 1000 Low Volatility Focused Factor	2.1	9.9	13.0	28.4	24.6	71.6	7.6	11.4	11.1	15.8	19.2
Russell 1000 Low Volatility Focused Factor ex Tobacco	2.1	9.8	12.9	28.3	24.5	71.4	7.6	11.4	11.1	15.8	19.2
Russell 1000 Yield Focused Factor	1.7	8.9	12.6	30.4	26.6	81.9	8.2	12.7	13.2	17.2	23.8
Russell 1000 Momentum Focused Factor	2.7	9.5	13.9	32.8	19.7	72.3	6.2	11.5	13.2	18.6	20.9
Russell 1000 Momentum Factor	4.9	16.7	25.8	44.0	24.2	101.9	7.5	15.1	14.4	18.8	18.5
Russell 1000 Yield Factor	4.6	15.5	19.2	36.8	34.9	75.2	10.5	11.9	10.6	14.8	18.0
Russell 1000 Volatility Factor	2.6	11.8	15.4	28.7	22.2	79.4	6.9	12.4	9.7	15.9	16.7
Russell 1000 Quality Factor	4.1	15.5	22.4	38.5	32.2	124.1	9.7	17.5	13.6	18.8	18.6
Russell 1000 Value Factor	3.4	11.6	16.8	34.5	31.3	90.8	9.5	13.8	11.2	16.5	19.9
Russell 1000 Size Factor	3.7	11.5	12.4	35.1	9.2	66.2	3.0	10.7	14.9	20.7	22.6
Russell 1000	3.8	14.0	20.3	38.1	26.4	101.1	8.1	15.0	12.4	18.2	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

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000 Low Volatility Focused Factor	19.2	2.1	16.2	18.2	-4.8	30.9	6.6	29.3	-7.9	13.5
Russell 1000 Low Volatility Focused Factor ex Tobacco	19.1	2.0	16.2	18.2	-4.8	30.9	6.6	29.3	-7.9	13.5
Russell 1000 Yield Focused Factor	12.6	-7.5	23.3	15.6	-7.8	27.3	2.3	37.3	-3.3	11.2
Russell 1000 Momentum Focused Factor	12.3	-0.7	12.7	21.1	-11.8	26.7	10.8	26.7	-11.8	15.8
Russell 1000 Momentum Factor	12.7	2.7	7.9	22.8	-4.4	30.9	24.6	25.2	-18.2	18.4
Russell 1000 Yield Factor	14.0	0.0	17.4	16.0	-4.9	25.4	0.9	29.7	-3.2	10.7
Russell 1000 Volatility Factor	15.9	3.1	11.6	20.0	-2.4	32.2	13.7	26.9	-16.1	21.2
Russell 1000 Quality Factor	13.3	2.1	10.7	28.1	-2.7	32.2	26.3	30.2	-21.4	31.9
Russell 1000 Value Factor	12.9	-3.3	18.7	19.7	-8.1	29.8	7.1	31.7	-8.7	18.0
Russell 1000 Size Factor	11.3	-2.3	16.0	18.3	-8.3	29.0	16.4	22.8	-18.0	18.4
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 Low Volatility Focused Factor	2.4	0.5	0.6	0.7	-6.1	-18.4	-40.0	-40.0
Russell 1000 Low Volatility Focused Factor ex Tobacco	2.4	0.5	0.6	0.7	-6.1	-18.4	-40.0	-40.0
Russell 1000 Yield Focused Factor	2.2	0.4	0.5	0.6	-5.8	-18.9	-46.7	-46.7
Russell 1000 Momentum Focused Factor	2.4	0.3	0.6	0.6	-6.9	-22.3	-41.2	-41.2
Russell 1000 Momentum Factor	2.9	0.4	0.8	0.8	-10.1	-25.6	-34.1	-34.1
Russell 1000 Yield Factor	3.3	0.7	0.7	0.7	-5.7	-17.4	-37.4	-37.4
Russell 1000 Volatility Factor	2.8	0.5	0.7	0.9	-6.4	-22.9	-33.5	-33.5
Russell 1000 Quality Factor	2.7	0.5	0.9	0.9	-10.1	-26.6	-32.1	-32.1
Russell 1000 Value Factor	2.9	0.6	0.7	0.7	-5.7	-20.2	-39.6	-39.6
Russell 1000 Size Factor	2.3	0.1	0.5	0.5	-7.4	-26.4	-42.3	-42.3
Russell 1000	3.1	0.5	0.8	0.8	-8.5	-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 Launch

30 September 2015

Base Date

20 September 2013

Base Value

1000

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Annually in June, except Momentum Focused (semi-annually in June and December)

Top 10 Constituents - Russell 1000 Low Volatility Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Bristol Myers Squibb	Pharmaceuticals and Biotechnology	753,386	1.42
Cognizant Tech Solutions	Software and Computer Services	737,956	1.39
Cardinal Health	Pharmaceuticals and Biotechnology	525,365	0.99
Arch Capital Gp	Non-life Insurance	502,887	0.95
Gilead Sciences	Pharmaceuticals and Biotechnology	462,546	0.87
Electronic Arts	Leisure Goods	399,177	0.75
Best Buy Company	Retailers	387,409	0.73
Cboe Global Markets	Investment Banking and Brokerage Services	380,962	0.72
O Reilly Auto	Retailers	378,164	0.71
Humana	Health Care Providers	373,638	0.70
Totals		4,901,490	9.24

ICB Supersector Breakdown - Russell 1000 Low Volatility Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	25	4,621,928	8.72
1510	Telecommunications	9	811,075	1.53
2010	Health Care	41	6,800,325	12.82
3010	Banks	5	176,007	0.33
3020	Financial Services	22	2,574,621	4.86
3030	Insurance	24	3,741,901	7.06
3510	Real Estate	26	2,721,404	5.13
4010	Automobiles and Parts	6	808,011	1.52
4020	Consumer Products and Services	28	3,156,890	5.95
4030	Media	10	1,048,046	1.98
4040	Retailers	14	2,361,627	4.45
4050	Travel and Leisure	10	774,117	1.46
4510	Food Beverage and Tobacco	26	2,790,344	5.26
4520	Personal Care Drug and Grocery Stores	15	2,659,224	5.01
5010	Construction and Materials	19	1,794,609	3.38
5020	Industrial Goods and Services	90	8,967,536	16.91
5510	Basic Resources	8	1,415,388	2.67
5520	Chemicals	9	551,739	1.04
6010	Energy	4	479,199	0.90
6510	Utilities	37	4,772,484	9.00
Totals		428	53,026,475	100.00

Top 10 Constituents - Russell 1000 Yield Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Bristol Myers Squibb	Pharmaceuticals and Biotechnology	1,349,276	2.58
Altria Group	Tobacco	804,186	1.54
Gilead Sciences	Pharmaceuticals and Biotechnology	769,828	1.47
Diamondback Energy	Oil Gas and Coal	624,784	1.19
Paccar	Industrial Transportation	615,098	1.18
Ford Motor Company	Automobiles and Parts	605,488	1.16
Sysco Corp	Personal Care Drug and Grocery Stores	586,000	1.12
Cummins	Industrial Engineering	571,806	1.09
EOG Resources	Oil Gas and Coal	543,520	1.04
Cognizant Tech Solutions	Software and Computer Services	541,780	1.04
Totals		7,011,767	13.40

ICB Supersector Breakdown - Russell 1000 Yield Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	9	2,411,951	4.61
1510	Telecommunications	2	292,370	0.56
2010	Health Care	12	3,894,369	7.44
3010	Banks	18	2,091,629	4.00
3020	Financial Services	17	1,823,945	3.48
3030	Insurance	10	1,519,081	2.90
3510	Real Estate	35	5,322,515	10.17
4010	Automobiles and Parts	6	1,467,558	2.80
4020	Consumer Products and Services	15	1,585,125	3.03
4030	Media	6	963,438	1.84
4040	Retailers	13	2,023,361	3.87
4050	Travel and Leisure	11	1,566,473	2.99
4510	Food Beverage and Tobacco	16	4,198,985	8.02
4520	Personal Care Drug and Grocery Stores	10	2,808,715	5.37
5010	Construction and Materials	6	824,264	1.57
5020	Industrial Goods and Services	38	6,452,889	12.33
5510	Basic Resources	4	828,798	1.58
5520	Chemicals	12	1,823,025	3.48
6010	Energy	16	4,264,610	8.15
6510	Utilities	33	6,178,218	11.80
Totals		289	52,341,319	100.00

Top 10 Constituents - Russell 1000 Momentum Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Pulte Group	Household Goods and Home Construction	441,532	0.84
Vistra Corp	Electricity	400,690	0.76
Expedia Group	Travel and Leisure	393,433	0.75
Lennar Class A	Household Goods and Home Construction	369,833	0.71
Arch Capital Gp	Non-life Insurance	334,954	0.64
GoDaddy	Software and Computer Services	334,126	0.64
D.R. Horton Inc	Household Goods and Home Construction	332,044	0.63
McKesson	Personal Care Drug and Grocery Stores	319,366	0.61
Applavin	Software and Computer Services	313,894	0.60
Cardinal Health	Pharmaceuticals and Biotechnology	296,855	0.57
Totals		3,536,728	6.75

ICB Supersector Breakdown - Russell 1000 Momentum Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	125	8,866,042	16.91
1510	Telecommunications	15	764,684	1.46
2010	Health Care	82	3,620,491	6.90
3010	Banks	33	1,242,420	2.37
3020	Financial Services	54	2,252,214	4.30
3030	Insurance	39	2,933,785	5.60
3510	Real Estate	54	1,286,022	2.45
4010	Automobiles and Parts	9	570,532	1.09
4020	Consumer Products and Services	45	3,577,010	6.82
4030	Media	14	629,262	1.20
4040	Retailers	42	2,911,430	5.55
4050	Travel and Leisure	42	2,663,252	5.08
4510	Food Beverage and Tobacco	35	1,570,257	2.99
4520	Personal Care Drug and Grocery Stores	17	1,773,966	3.38
5010	Construction and Materials	32	3,060,070	5.84
5020	Industrial Goods and Services	152	7,666,497	14.62
5510	Basic Resources	15	1,100,065	2.10
5520	Chemicals	19	767,640	1.46
6010	Energy	39	2,718,447	5.18
6510	Utilities	43	2,459,631	4.69
Totals		906	52,433,715	100.00

Index Characteristics - Russell 1000 Focused Factor

Attributes	Russell 1000 Low Volatility Focused Factor	Russell 1000 Low Volatility Focused Factor ex Tobacco	Russell 1000 Yield Focused Factor	Russell 1000 Momentum Focused Factor
Number of constituents	428	427	289	906
Dividend Yield %	1.88	1.85	3.46	1.41
Constituent (Wgt %)				
Average	0.23	0.23	0.35	0.11
Largest	1.42	1.43	2.58	0.84
Median	0.19	0.19	0.26	0.07
Top 10 Holdings (Wgt %)	9.23	9.31	13.41	6.75

Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Momentum Factor	Russell 1000 Yield Factor	Russell 1000 Volatility Factor
Number of constituents	521	246	239
Dividend Yield %	1.06	3.26	1.50
Constituent (Wgt %)			
Average	0.19	0.41	0.42
Largest	10.76	3.50	9.59
Median	0.06	0.19	0.19
Top 10 Holdings (Wgt %)	38.74	25.62	38.40

Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Size Factor
Number of constituents	214	710	662
Dividend Yield %	0.90	2.09	1.40
Constituent (Wgt %)			
Average	0.47	0.14	0.15
Largest	10.49	3.22	0.87
Median	0.14	0.07	0.13
Top 10 Holdings (Wgt %)	51.07	19.88	5.59

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