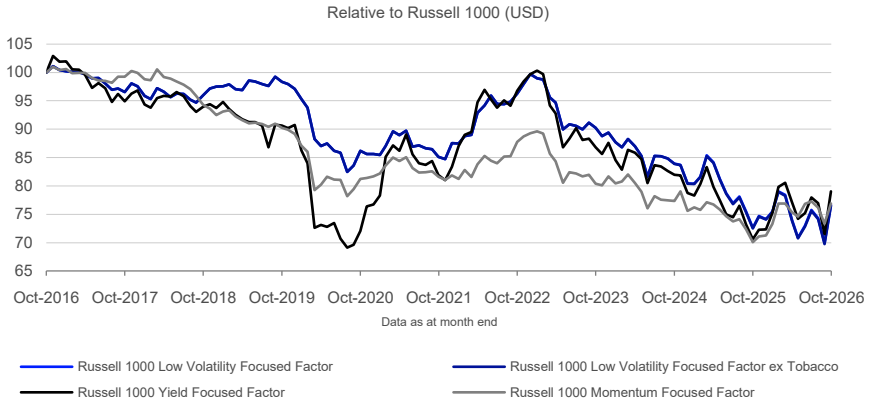
Russell 1000® Focused Factor Indexes

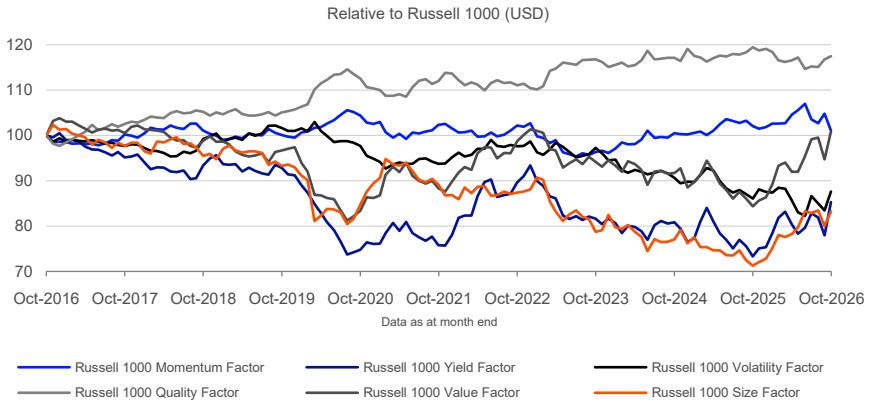
Data as at: 30 October 2026

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	2.7	9.4	15.3	18.1	58.9	54.2	16.7	9.0	11.5	11.9	15.5
Russell 1000 Low Volatility Focused Factor ex Tobacco	2.7	9.4	15.2	17.9	58.5	53.8	16.6	9.0	11.5	12.0	15.5
Russell 1000 Yield Focused Factor	2.9	8.3	21.8	25.2	70.3	65.3	19.4	10.6	12.2	13.4	17.2
Russell 1000 Momentum Focused Factor	1.0	7.8	20.3	22.7	78.9	61.3	21.4	10.0	12.6	13.6	16.7
Russell 1000 Momentum Factor	-0.9	2.2	10.7	10.7	96.2	69.1	25.2	11.1	15.2	15.3	16.3
Russell 1000 Yield Factor	4.4	12.2	26.2	30.0	95.3	92.6	25.0	14.0	10.8	11.6	14.9
Russell 1000 Volatility Factor	2.6	8.1	11.6	13.8	68.5	60.0	19.0	9.9	9.5	10.1	13.6
Russell 1000 Quality Factor	3.5	6.6	10.0	10.0	88.2	79.6	23.5	12.4	13.1	13.9	16.0
Russell 1000 Value Factor	3.2	15.9	30.3	33.6	100.3	95.5	26.1	14.3	12.2	12.6	15.7
Russell 1000 Size Factor	1.9	12.5	27.5	30.6	97.8	59.9	25.5	9.8	16.7	16.3	18.5
Russell 1000	1.5	5.7	11.5	11.8	87.0	71.2	23.2	11.4	12.9	13.2	15.5

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Low Volatility Focused Factor	16.2	18.2	-4.8	30.9	6.6	29.3	-7.9	13.5	12.0	8.2
Russell 1000 Low Volatility Focused Factor ex Tobacco	16.2	18.2	-4.8	30.9	6.6	29.3	-7.9	13.5	11.9	8.1
Russell 1000 Yield Focused Factor	23.3	15.6	-7.8	27.3	2.3	37.3	-3.3	11.2	11.9	7.8
Russell 1000 Momentum Focused Factor	12.7	21.1	-11.8	26.7	10.8	26.7	-11.8	15.8	15.2	10.7
Russell 1000 Momentum Factor	7.9	22.8	-4.4	30.9	24.6	25.2	-18.2	18.4	29.8	19.3
Russell 1000 Yield Factor	17.4	16.0	-4.9	25.4	0.9	29.7	-3.2	10.7	16.6	15.6
Russell 1000 Volatility Factor	11.6	20.0	-2.4	32.2	13.7	26.9	-16.1	21.2	18.3	14.4
Russell 1000 Quality Factor	10.7	28.1	-2.7	32.2	26.3	30.2	-21.4	31.9	28.8	17.4
Russell 1000 Value Factor	18.7	19.7	-8.1	29.8	7.1	31.7	-8.7	18.0	16.7	14.4
Russell 1000 Size Factor	16.0	18.3	-8.3	29.0	16.4	22.8	-18.0	18.4	15.1	12.2
Russell 1000	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5	17.4

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	1.5	1.3	0.6	0.8	-8.2	-14.9	-18.4	-40.0
Russell 1000 Low Volatility Focused Factor ex Tobacco	1.5	1.3	0.6	0.8	-8.2	-14.9	-18.4	-40.0
Russell 1000 Yield Focused Factor	2.0	1.4	0.6	0.6	-9.2	-17.3	-18.9	-46.7
Russell 1000 Momentum Focused Factor	1.8	1.5	0.6	0.7	-7.4	-19.6	-22.3	-41.2
Russell 1000 Momentum Factor	0.7	1.7	0.7	1.0	-9.1	-19.8	-25.6	-34.1
Russell 1000 Yield Factor	2.7	2.1	0.9	0.9	-6.7	-13.5	-17.4	-37.4
Russell 1000 Volatility Factor	1.4	1.9	0.7	1.0	-7.8	-15.2	-22.9	-33.5
Russell 1000 Quality Factor	0.8	1.7	0.8	1.1	-10.8	-19.6	-26.6	-32.1
Russell 1000 Value Factor	2.7	2.0	0.9	0.9	-6.4	-15.8	-20.2	-39.6
Russell 1000 Size Factor	1.8	1.6	0.5	0.7	-9.2	-23.1	-26.4	-42.3
Russell 1000	0.9	1.8	0.7	1.0	-8.8	-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

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

Semi-annually in June and December

Top 10 Constituents - Russell 1000 Low Volatility Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Allstate Corp	Non-life Insurance	1,078,564	1.52
Progressive Corp	Non-life Insurance	882,028	1.24
McKesson	Personal Care Drug and Grocery Stores	843,322	1.19
Arch Capital Gp	Non-life Insurance	684,045	0.97
Travelers Cos Inc.	Non-life Insurance	645,490	0.91
The Cigna Group	Health Care Providers	641,007	0.90
Cognizant Tech Solutions	Software and Computer Services	614,098	0.87
Kroger	Personal Care Drug and Grocery Stores	600,008	0.85
Cincinnati Fin Cp	Non-life Insurance	542,062	0.76
Marsh	Non-life Insurance	516,808	0.73
Totals		**7,047,432**	**9.94**

ICB Supersector Breakdown - Russell 1000 Low Volatility Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	27	5,270,926	7.44
1510	Telecommunications	4	558,218	0.79
2010	Health Care	39	8,314,584	11.73
3010	Banks	9	264,673	0.37
3020	Financial Services	25	3,346,958	4.72
3030	Insurance	31	8,726,214	12.31
3510	Real Estate	35	5,150,363	7.27
4010	Automobiles and Parts	7	565,390	0.80
4020	Consumer Products and Services	24	2,830,158	3.99
4030	Media	9	1,024,932	1.45
4040	Retailers	14	2,258,061	3.19
4050	Travel and Leisure	18	2,025,225	2.86
4510	Food Beverage and Tobacco	26	3,469,742	4.90
4520	Personal Care Drug and Grocery Stores	12	3,408,220	4.81
5010	Construction and Materials	17	1,819,315	2.57
5020	Industrial Goods and Services	92	12,588,807	17.76
5510	Basic Resources	7	1,066,744	1.51
5520	Chemicals	6	554,187	0.78
6010	Energy	10	1,662,384	2.35
6510	Utilities	34	5,971,203	8.42
Totals		**446**	**70,876,304**	**100.00**

Top 10 Constituents - Russell 1000 Yield Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Progressive Corp	Non-life Insurance	2,664,903	3.79
Accenture Cl A	Industrial Support Services	1,527,434	2.17
Comcast A	Telecommunications Service Providers	1,431,757	2.04
Allstate Corp	Non-life Insurance	1,325,212	1.89
EOG Resources	Oil Gas and Coal	1,158,760	1.65
The Cigna Group	Health Care Providers	1,064,700	1.51
ONEOK Inc	Oil Gas and Coal	1,026,237	1.46
United Parcel Service	Industrial Transportation	1,025,118	1.46
AngloGold Ashanti Plc	Precious Metals and Mining	801,309	1.14
Target Corp	Retailers	774,928	1.10
Totals		**12,800,359**	**18.21**

ICB Supersector Breakdown - Russell 1000 Yield Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	13	3,000,197	4.27
1510	Telecommunications	3	1,607,352	2.29
2010	Health Care	9	3,712,132	5.28
3010	Banks	13	1,326,806	1.89
3020	Financial Services	26	3,461,364	4.92
3030	Insurance	20	7,643,425	10.87
3510	Real Estate	37	6,673,289	9.49
4010	Automobiles and Parts	5	1,036,013	1.47
4020	Consumer Products and Services	13	2,107,429	3.00
4030	Media	5	446,980	0.64
4040	Retailers	9	2,791,677	3.97
4050	Travel and Leisure	9	1,763,920	2.51
4510	Food Beverage and Tobacco	21	4,396,941	6.25
4520	Personal Care Drug and Grocery Stores	7	2,232,068	3.17
5010	Construction and Materials	9	1,495,484	2.13
5020	Industrial Goods and Services	43	10,883,910	15.48
5510	Basic Resources	4	1,324,705	1.88
5520	Chemicals	7	1,108,138	1.58
6010	Energy	15	6,059,611	8.62
6510	Utilities	29	7,231,284	10.29
Totals		**297**	**70,302,728**	**100.00**

Top 10 Constituents - Russell 1000 Momentum Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Allstate Corp	Non-life Insurance	461,432	0.67
AngloGold Ashanti Plc	Precious Metals and Mining	458,507	0.67
Regeneron Phar	Pharmaceuticals and Biotechnology	451,822	0.66
Archer Daniels Midland	Food Producers	414,227	0.60
McKesson	Personal Care Drug and Grocery Stores	400,013	0.58
Expedia Group	Travel and Leisure	395,608	0.58
Ovintiv Inc	Oil Gas and Coal	386,228	0.56
Permian Resources Corporation	Oil Gas and Coal	378,474	0.55
APA Corporation	Oil Gas and Coal	370,767	0.54
CF Industries Holdings	Chemicals	369,939	0.54
Totals		**4,087,017**	**5.97**

ICB Supersector Breakdown - Russell 1000 Momentum Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	130	9,744,677	14.23
1510	Telecommunications	20	946,137	1.38
2010	Health Care	89	8,142,347	11.89
3010	Banks	30	803,133	1.17
3020	Financial Services	56	2,682,262	3.92
3030	Insurance	40	3,481,224	5.08
3510	Real Estate	50	2,453,626	3.58
4010	Automobiles and Parts	10	852,552	1.24
4020	Consumer Products and Services	38	2,576,978	3.76
4030	Media	15	770,423	1.12
4040	Retailers	39	3,140,625	4.59
4050	Travel and Leisure	43	2,861,674	4.18
4510	Food Beverage and Tobacco	35	2,437,186	3.56
4520	Personal Care Drug and Grocery Stores	17	1,727,945	2.52
5010	Construction and Materials	36	1,866,272	2.72
5020	Industrial Goods and Services	164	10,929,663	15.96
5510	Basic Resources	21	2,512,435	3.67
5520	Chemicals	15	821,720	1.20
6010	Energy	38	5,615,190	8.20
6510	Utilities	44	4,126,414	6.02
Totals		**930**	**68,492,484**	**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	446	446	297	930
Dividend Yield %	1.94	1.94	3.22	1.55
Constituent (Wgt %)				
Average	0.22	0.22	0.34	0.11
Largest	1.52	1.52	3.79	0.67
Median	0.18	0.18	0.22	0.07
Top 10 Holdings (Wgt %)	9.94	9.94	18.21	5.95

Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Momentum Factor	Russell 1000 Yield Factor	Russell 1000 Volatility Factor
Number of constituents	470	299	281
Dividend Yield %	0.95	2.99	1.44
Constituent (Wgt %)			
Average	0.21	0.33	0.36
Largest	9.72	4.02	11.30
Median	0.06	0.13	0.14
Top 10 Holdings (Wgt %)	43.35	26.72	41.31

Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Size Factor
Number of constituents	307	746	664
Dividend Yield %	0.82	1.90	1.44
Constituent (Wgt %)			
Average	0.33	0.13	0.15
Largest	15.25	2.77	0.80
Median	0.08	0.07	0.13
Top 10 Holdings (Wgt %)	46.83	13.56	6.42

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