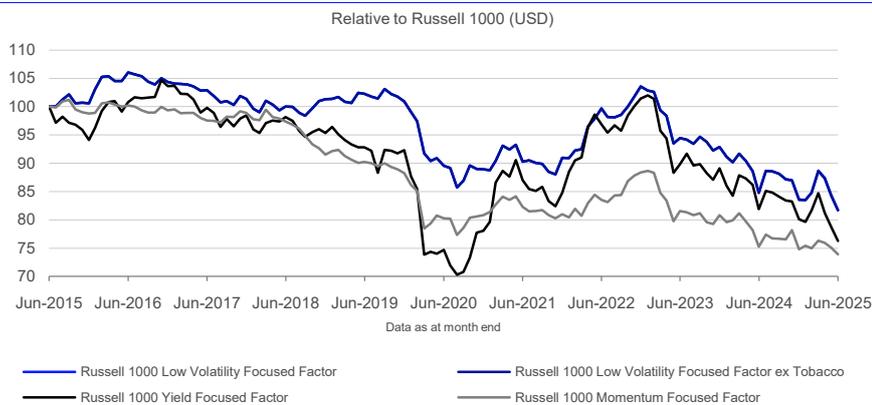


Russell 1000[®] Focused Factor Indexes

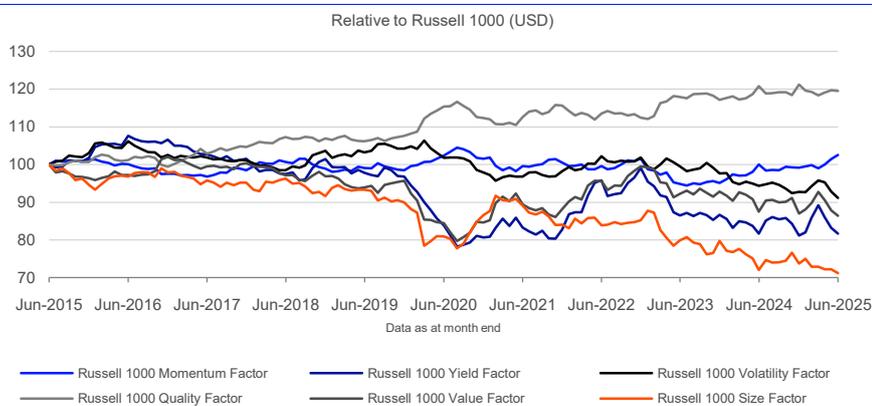
Data as at: 30 June 2025

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	2.4	3.8	3.8	11.5	40.2	94.2	11.9	14.2	14.8	13.9	15.7
Russell 1000 Low Volatility Focused Factor ex Tobacco	2.4	3.7	3.7	11.4	40.1	94.0	11.9	14.2	14.9	14.0	15.7
Russell 1000 Yield Focused Factor	0.0	1.0	1.0	7.7	34.6	117.2	10.4	16.8	16.2	15.7	18.4
Russell 1000 Momentum Focused Factor	7.6	4.8	4.8	13.6	51.2	95.9	14.8	14.4	18.5	16.0	17.3
Russell 1000 Momentum Factor	15.0	9.7	9.7	18.6	76.1	113.2	20.8	16.3	21.5	15.7	16.9
Russell 1000 Yield Factor	1.8	6.8	6.8	15.7	45.9	107.3	13.4	15.7	14.8	13.6	15.4
Russell 1000 Volatility Factor	5.7	4.3	4.3	11.8	52.6	90.7	15.1	13.8	15.8	13.0	14.8
Russell 1000 Quality Factor	12.2	4.6	4.6	14.5	80.0	120.4	21.6	17.1	21.0	15.9	16.9
Russell 1000 Value Factor	3.5	5.4	5.4	14.2	54.6	117.9	15.6	16.9	16.4	15.0	16.7
Russell 1000 Size Factor	8.6	2.5	2.5	14.3	45.3	87.3	13.3	13.4	21.3	18.3	19.0
Russell 1000	11.1	6.1	6.1	15.7	71.0	112.8	19.6	16.3	20.0	15.4	16.5

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell 1000 Low Volatility Focused Factor	2.1	16.2	18.2	-4.8	30.9	6.6	29.3	-7.9	13.5	12.0
Russell 1000 Low Volatility Focused Factor ex Tobacco	2.0	16.2	18.2	-4.8	30.9	6.6	29.3	-7.9	13.5	11.9
Russell 1000 Yield Focused Factor	-7.5	23.3	15.6	-7.8	27.3	2.3	37.3	-3.3	11.2	11.9
Russell 1000 Momentum Focused Factor	-0.7	12.7	21.1	-11.8	26.7	10.8	26.7	-11.8	15.8	15.2
Russell 1000 Momentum Factor	2.7	7.9	22.8	-4.4	30.9	24.6	25.2	-18.2	18.4	29.8
Russell 1000 Yield Factor	0.0	17.4	16.0	-4.9	25.4	0.9	29.7	-3.2	10.7	16.6
Russell 1000 Volatility Factor	3.1	11.6	20.0	-2.4	32.2	13.7	26.9	-16.1	21.2	18.3
Russell 1000 Quality Factor	2.1	10.7	28.1	-2.7	32.2	26.3	30.2	-21.4	31.9	28.8
Russell 1000 Value Factor	-3.3	18.7	19.7	-8.1	29.8	7.1	31.7	-8.7	18.0	16.7
Russell 1000 Size Factor	-2.3	16.0	18.3	-8.3	29.0	16.4	22.8	-18.0	18.4	15.1
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 Low Volatility Focused Factor	0.7	0.8	0.9	0.7	-14.9	-15.6	-18.4	-40.0
Russell 1000 Low Volatility Focused Factor ex Tobacco	0.7	0.8	0.9	0.7	-14.9	-15.6	-18.4	-40.0
Russell 1000 Yield Focused Factor	0.5	0.6	0.9	0.5	-17.3	-17.3	-18.9	-46.7
Russell 1000 Momentum Focused Factor	0.7	0.9	0.8	0.6	-19.6	-19.6	-22.3	-41.2
Russell 1000 Momentum Factor	0.8	1.2	1.0	0.9	-19.8	-19.8	-25.6	-34.1
Russell 1000 Yield Factor	1.0	1.0	1.0	0.7	-13.5	-14.9	-17.4	-37.4
Russell 1000 Volatility Factor	0.7	1.1	0.9	0.9	-15.2	-16.2	-22.9	-33.5
Russell 1000 Quality Factor	0.7	1.3	1.0	1.0	-19.6	-19.6	-26.6	-32.1
Russell 1000 Value Factor	0.8	1.0	1.0	0.7	-15.8	-15.8	-20.2	-39.6
Russell 1000 Size Factor	0.6	0.7	0.7	0.5	-23.1	-23.1	-26.4	-42.3
Russell 1000	0.8	1.2	1.0	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

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 %
Cardinal Health	Pharmaceuticals and Biotechnology	806,177	1.44
Cognizant Tech Solutions	Software and Computer Services	565,675	1.01
Cencora Inc	Personal Care Drug and Grocery Stores	547,318	0.98
The Cigna Group	Health Care Providers	539,895	0.97
Arch Capital Gp	Non-life Insurance	537,072	0.96
Humana	Health Care Providers	515,933	0.92
McKesson	Personal Care Drug and Grocery Stores	462,671	0.83
Price (T. Rowe) Group	Investment Banking and Brokerage Services	419,406	0.75
NVR Inc	Household Goods and Home Construction	411,273	0.74
Leidos Holdings	Software and Computer Services	399,693	0.71
Totals		5,205,113	9.31

ICB Supersector Breakdown - Russell 1000 Low Volatility Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	27	5,074,449	9.08
1510	Telecommunications	5	241,937	0.43
2010	Health Care	41	6,800,938	12.16
3010	Banks	5	126,000	0.23
3020	Financial Services	21	2,500,501	4.47
3030	Insurance	29	4,560,035	8.16
3510	Real Estate	29	2,859,164	5.11
4010	Automobiles and Parts	7	906,179	1.62
4020	Consumer Products and Services	27	3,674,786	6.57
4030	Media	8	833,529	1.49
4040	Retailers	13	2,083,379	3.73
4050	Travel and Leisure	17	1,541,691	2.76
4510	Food Beverage and Tobacco	30	3,225,194	5.77
4520	Personal Care Drug and Grocery Stores	13	2,359,426	4.22
5010	Construction and Materials	20	1,683,726	3.01
5020	Industrial Goods and Services	97	9,971,044	17.83
5510	Basic Resources	9	1,322,598	2.37
5520	Chemicals	10	850,193	1.52
6010	Energy	4	608,470	1.09
6510	Utilities	36	4,689,533	8.39
Totals		448	55,912,774	100.00

Top 10 Constituents - Russell 1000 Yield Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
United Parcel Service	Industrial Transportation	1,382,007	2.49
EOG Resources	Oil Gas and Coal	957,393	1.72
Target Corp	Retailers	890,906	1.60
Altria Group	Tobacco	817,211	1.47
Nike Inc Cl B	Personal Goods	735,913	1.33
Ford Motor Company	Automobiles and Parts	691,646	1.25
Schlumberger	Oil Gas and Coal	644,115	1.16
VICI Properties	Real Estate Investment Trusts	598,223	1.08
General Mills	Food Producers	563,693	1.02
Hewlett Packard Enterprise	Software and Computer Services	532,787	0.96
Totals		7,813,894	14.07

ICB Supersector Breakdown - Russell 1000 Yield Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	13	2,496,952	4.50
1510	Telecommunications	3	302,589	0.54
2010	Health Care	8	1,553,380	2.80
3010	Banks	17	1,536,829	2.77
3020	Financial Services	23	2,569,465	4.63
3030	Insurance	13	1,793,127	3.23
3510	Real Estate	33	5,350,362	9.63
4010	Automobiles and Parts	6	1,524,741	2.75
4020	Consumer Products and Services	16	2,811,911	5.06
4030	Media	4	608,997	1.10
4040	Retailers	11	2,836,541	5.11
4050	Travel and Leisure	10	1,199,238	2.16
4510	Food Beverage and Tobacco	20	4,758,722	8.57
4520	Personal Care Drug and Grocery Stores	8	1,909,151	3.44
5010	Construction and Materials	6	963,342	1.73
5020	Industrial Goods and Services	45	8,419,488	15.16
5510	Basic Resources	10	2,272,536	4.09
5520	Chemicals	13	1,452,072	2.61
6010	Energy	19	5,314,774	9.57
6510	Utilities	29	5,858,865	10.55
Totals		307	55,533,082	100.00

Top 10 Constituents - Russell 1000 Momentum Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Cardinal Health	Pharmaceuticals and Biotechnology	624,895	1.11
Jabil	Technology Hardware and Equipment	457,735	0.81
Synchrony Financial	Industrial Support Services	441,144	0.78
Flex	Technology Hardware and Equipment	378,584	0.67
United Airlines Holdings Inc	Travel and Leisure	366,835	0.65
Cencora Inc	Personal Care Drug and Grocery Stores	363,978	0.64
Cognizant Tech Solutions	Software and Computer Services	339,784	0.60
F5 Inc	Software and Computer Services	337,212	0.60
Zoom Communications Inc	Software and Computer Services	332,781	0.59
McKesson	Personal Care Drug and Grocery Stores	330,720	0.59
Totals		3,973,669	7.03

ICB Supersector Breakdown - Russell 1000 Momentum Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	125	10,264,287	18.17
1510	Telecommunications	19	1,040,755	1.84
2010	Health Care	85	4,524,144	8.01
3010	Banks	32	812,790	1.44
3020	Financial Services	64	2,968,234	5.25
3030	Insurance	42	2,825,155	5.00
3510	Real Estate	54	1,660,815	2.94
4010	Automobiles and Parts	10	594,442	1.05
4020	Consumer Products and Services	45	2,624,832	4.65
4030	Media	18	753,020	1.33
4040	Retailers	40	2,353,416	4.17
4050	Travel and Leisure	45	3,045,740	5.39
4510	Food Beverage and Tobacco	35	2,073,122	3.67
4520	Personal Care Drug and Grocery Stores	17	1,850,851	3.28
5010	Construction and Materials	33	2,232,916	3.95
5020	Industrial Goods and Services	156	9,424,567	16.68
5510	Basic Resources	18	1,342,290	2.38
5520	Chemicals	12	562,254	1.00
6010	Energy	35	1,939,127	3.43
6510	Utilities	44	3,593,788	6.36
Totals		929	56,486,544	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	448	447	307	929
Dividend Yield %	2.04	2.01	3.65	1.42
Constituent (Wgt %)				
Average	0.22	0.22	0.33	0.11
Largest	1.44	1.45	2.49	1.11
Median	0.18	0.18	0.23	0.08
Top 10 Holdings (Wgt %)	9.31	9.36	14.08	7.04

Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Momentum Factor	Russell 1000 Yield Factor	Russell 1000 Volatility Factor
Number of constituents	533	295	265
Dividend Yield %	1.12	3.30	1.57
Constituent (Wgt %)			
Average	0.19	0.34	0.38
Largest	5.46	4.00	11.14
Median	0.06	0.13	0.16
Top 10 Holdings (Wgt %)	33.96	25.29	37.64

Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Size Factor
Number of constituents	276	753	673
Dividend Yield %	0.76	2.12	1.51
Constituent (Wgt %)			
Average	0.36	0.13	0.15
Largest	11.67	2.48	0.49
Median	0.09	0.07	0.13
Top 10 Holdings (Wgt %)	52.93	13.65	4.53

© 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. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "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.

FTSE International 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