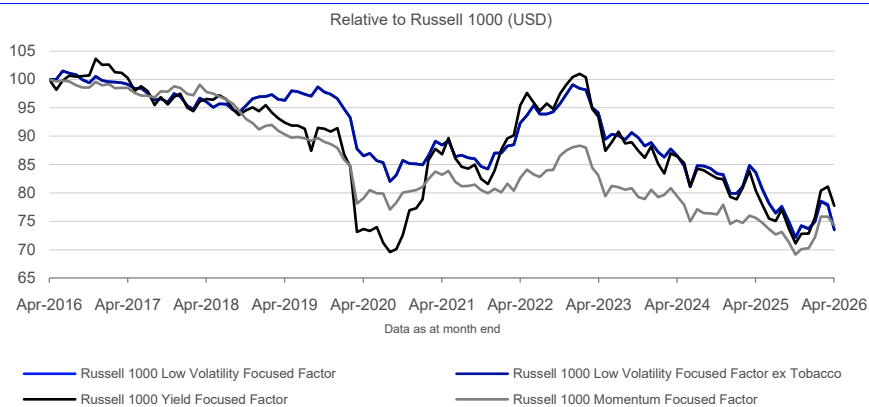


Russell 1000[®] Focused Factor Indexes

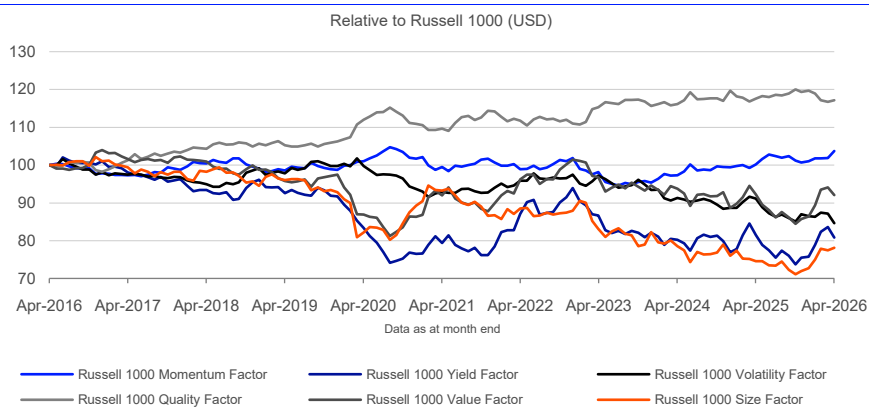
Data as at: 30 April 2026

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	2.1	7.9	5.4	14.8	40.3	48.9	11.9	8.3	11.5	12.2	15.0
Russell 1000 Low Volatility Focused Factor ex Tobacco	2.0	7.8	5.3	14.7	40.0	48.5	11.9	8.2	11.5	12.3	15.0
Russell 1000 Yield Focused Factor	6.8	15.6	12.5	26.1	49.1	60.1	14.3	9.9	12.6	14.2	16.5
Russell 1000 Momentum Focused Factor	7.1	13.8	11.6	28.2	60.3	59.7	17.0	9.8	12.9	13.9	16.7
Russell 1000 Momentum Factor	6.0	8.4	8.3	34.9	89.5	86.3	23.7	13.2	13.1	14.3	16.4
Russell 1000 Yield Factor	6.5	15.8	12.5	29.3	67.2	81.9	18.7	12.7	10.5	12.0	14.4
Russell 1000 Volatility Factor	2.0	5.3	3.2	21.1	56.1	62.9	16.0	10.2	9.5	10.3	13.8
Russell 1000 Quality Factor	2.5	3.2	3.2	29.9	82.2	90.9	22.1	13.8	13.2	13.9	16.4
Russell 1000 Value Factor	7.3	15.3	12.4	30.2	70.6	78.9	19.5	12.3	12.0	12.8	15.4
Russell 1000 Size Factor	8.4	16.1	13.4	36.6	68.5	49.8	19.0	8.4	16.2	16.2	18.2
Russell 1000	4.1	5.8	5.5	30.4	79.3	78.7	21.5	12.3	12.6	13.1	15.8

* 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	1.2	1.0	0.6	0.7	-7.8	-14.9	-18.4	-40.0
Russell 1000 Low Volatility Focused Factor ex Tobacco	1.2	1.0	0.5	0.7	-7.8	-14.9	-18.4	-40.0
Russell 1000 Yield Focused Factor	2.0	1.0	0.6	0.6	-7.5	-17.3	-18.9	-46.7
Russell 1000 Momentum Focused Factor	2.1	1.2	0.6	0.7	-7.4	-19.6	-22.3	-41.2
Russell 1000 Momentum Factor	2.6	1.7	0.8	1.0	-9.1	-19.8	-25.6	-34.1
Russell 1000 Yield Factor	2.7	1.6	0.9	0.8	-6.4	-13.5	-17.4	-37.4
Russell 1000 Volatility Factor	2.1	1.6	0.7	0.9	-7.8	-15.2	-22.9	-33.5
Russell 1000 Quality Factor	2.2	1.6	0.8	1.1	-10.8	-19.6	-26.6	-32.1
Russell 1000 Value Factor	2.4	1.6	0.8	0.8	-6.4	-15.8	-20.2	-39.6
Russell 1000 Size Factor	2.2	1.2	0.5	0.6	-9.2	-23.1	-26.4	-42.3
Russell 1000	2.4	1.7	0.8	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 %
Cardinal Health	Pharmaceuticals and Biotechnology	925,568	1.55
Cencora Inc	Personal Care Drug and Grocery Stores	562,212	0.94
Arch Capital Gp	Non-life Insurance	557,187	0.93
McKesson	Personal Care Drug and Grocery Stores	514,710	0.86
Regeneron Phar	Pharmaceuticals and Biotechnology	513,663	0.86
Jabil	Technology Hardware and Equipment	503,224	0.84
Humana	Health Care Providers	498,966	0.84
The Cigna Group	Health Care Providers	474,568	0.80
Omnicom Group	Media	455,043	0.76
Price (T. Rowe) Group	Investment Banking and Brokerage Services	447,135	0.75
Totals		5,452,275	9.15

ICB Supersector Breakdown - Russell 1000 Low Volatility Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	27	5,343,754	8.96
1510	Telecommunications	4	181,530	0.30
2010	Health Care	39	6,996,562	11.74
3010	Banks	5	131,089	0.22
3020	Financial Services	21	2,429,485	4.08
3030	Insurance	29	4,706,661	7.89
3510	Real Estate	29	2,962,936	4.97
4010	Automobiles and Parts	7	975,451	1.64
4020	Consumer Products and Services	26	3,567,660	5.98
4030	Media	7	931,152	1.56
4040	Retailers	13	2,237,667	3.75
4050	Travel and Leisure	17	1,534,035	2.57
4510	Food Beverage and Tobacco	29	3,101,409	5.20
4520	Personal Care Drug and Grocery Stores	12	2,307,065	3.87
5010	Construction and Materials	20	1,799,390	3.02
5020	Industrial Goods and Services	96	11,538,424	19.35
5510	Basic Resources	9	1,568,549	2.63
5520	Chemicals	10	1,008,432	1.69
6010	Energy	4	807,648	1.35
6510	Utilities	36	5,489,946	9.21
Totals		440	59,618,844	100.00

Top 10 Constituents - Russell 1000 Yield Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
United Parcel Service	Industrial Transportation	1,489,621	2.33
Target Corp	Retailers	1,171,769	1.83
EOG Resources	Oil Gas and Coal	1,125,163	1.76
SLB Limited	Oil Gas and Coal	1,083,943	1.70
Altria Group	Tobacco	1,012,627	1.58
Fedex Corporation	Industrial Transportation	903,519	1.41
Newmont Corporation	Precious Metals and Mining	796,081	1.25
Nucor Corp	Industrial Metals and Mining	771,067	1.21
Ford Motor Company	Automobiles and Parts	770,054	1.20
Valero Energy	Oil Gas and Coal	761,666	1.19
Totals		9,885,510	15.46

ICB Supersector Breakdown - Russell 1000 Yield Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	13	2,963,310	4.64
1510	Telecommunications	2	246,889	0.39
2010	Health Care	8	1,808,239	2.83
3010	Banks	15	1,849,287	2.89
3020	Financial Services	23	2,808,449	4.39
3030	Insurance	13	1,836,592	2.87
3510	Real Estate	33	5,635,082	8.81
4010	Automobiles and Parts	6	1,670,067	2.61
4020	Consumer Products and Services	16	2,494,982	3.90
4030	Media	2	604,607	0.95
4040	Retailers	11	3,158,232	4.94
4050	Travel and Leisure	10	1,232,278	1.93
4510	Food Beverage and Tobacco	19	4,693,396	7.34
4520	Personal Care Drug and Grocery Stores	7	1,678,176	2.62
5010	Construction and Materials	6	931,720	1.46
5020	Industrial Goods and Services	43	10,145,832	15.87
5510	Basic Resources	10	3,324,661	5.20
5520	Chemicals	13	1,652,560	2.58
6010	Energy	18	8,269,959	12.94
6510	Utilities	29	6,926,732	10.83
Totals		297	63,931,049	100.00

Top 10 Constituents - Russell 1000 Momentum Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Western Digital	Technology Hardware and Equipment	1,196,193	1.74
Monolithic Power Systems	Technology Hardware and Equipment	654,658	0.95
Flex	Technology Hardware and Equipment	615,174	0.89
Micron Technology	Technology Hardware and Equipment	525,710	0.76
Jabil	Technology Hardware and Equipment	515,031	0.75
McKesson	Personal Care Drug and Grocery Stores	492,476	0.71
TechnipFMC	Oil Gas and Coal	452,667	0.66
Qnity Electronics	Technology Hardware and Equipment	435,133	0.63
Marathon Petroleum	Oil Gas and Coal	420,788	0.61
Lam Research	Technology Hardware and Equipment	406,223	0.59
Totals		5,714,054	8.29

ICB Supersector Breakdown - Russell 1000 Momentum Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	126	14,250,449	20.68
1510	Telecommunications	18	1,086,063	1.58
2010	Health Care	82	5,547,332	8.05
3010	Banks	31	740,590	1.07
3020	Financial Services	60	2,415,655	3.51
3030	Insurance	41	2,833,848	4.11
3510	Real Estate	53	1,865,940	2.71
4010	Automobiles and Parts	10	1,299,908	1.89
4020	Consumer Products and Services	41	2,633,066	3.82
4030	Media	15	878,014	1.27
4040	Retailers	38	3,082,282	4.47
4050	Travel and Leisure	42	2,280,308	3.31
4510	Food Beverage and Tobacco	34	2,432,341	3.53
4520	Personal Care Drug and Grocery Stores	16	1,683,454	2.44
5010	Construction and Materials	30	2,408,234	3.49
5020	Industrial Goods and Services	152	10,885,887	15.80
5510	Basic Resources	20	2,639,393	3.83
5520	Chemicals	14	615,952	0.89
6010	Energy	36	5,029,662	7.30
6510	Utilities	44	4,299,375	6.24
Totals		903	68,907,752	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	440	439	297	903
Dividend Yield %	1.96	1.93	3.15	1.43
Constituent (Wgt %)				
Average	0.23	0.23	0.34	0.11
Largest	1.55	1.56	2.33	1.74
Median	0.18	0.18	0.23	0.07
Top 10 Holdings (Wgt %)	9.13	9.21	15.46	8.29

Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Momentum Factor	Russell 1000 Yield Factor	Russell 1000 Volatility Factor
Number of constituents	465	291	267
Dividend Yield %	0.99	2.91	1.52
Constituent (Wgt %)			
Average	0.22	0.34	0.37
Largest	9.51	3.66	9.27
Median	0.06	0.13	0.15
Top 10 Holdings (Wgt %)	40.44	26.60	40.79

Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Size Factor
Number of constituents	275	742	653
Dividend Yield %	0.71	1.87	1.29
Constituent (Wgt %)			
Average	0.36	0.13	0.15
Largest	12.82	2.97	4.38
Median	0.07	0.06	0.12
Top 10 Holdings (Wgt %)	56.16	17.46	13.87

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