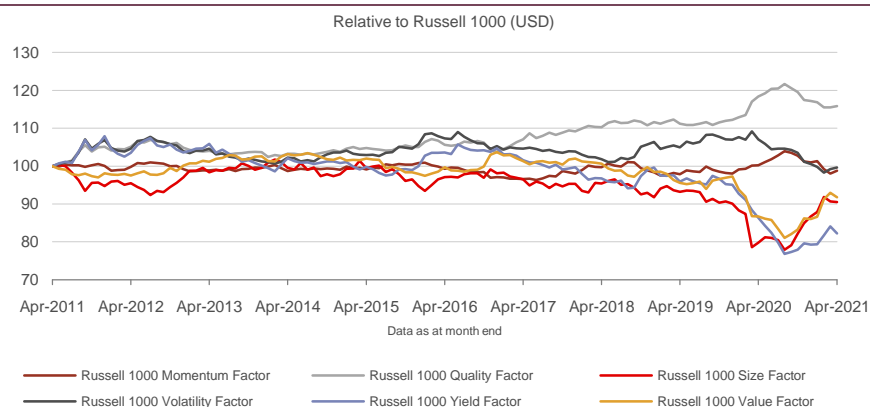


Russell 1000[®] Single Factor Indexes

Data as at: 30 April 2021

The Russell 1000 Single Factor Indexes are comprised of securities within the Russell 1000 Index and track the performance of six recognized factors, 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 Single Factor Indexes each apply a consistent and transparent methodology to achieve controlled exposure to its target factor while considering levels of diversification and capacity. FTSE Russell's factors represent common factor characteristics supported by a body of empirical evidence across different geographies and time periods.

10-Year Single Factors Performance relative to Russell 1000 - 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 Momentum Factor | 9.7 | 25.0 | 9.2 | 47.3 | 68.0 | 125.3 | 18.9 | 17.6 | 19.5 | 21.1 | 15.4 |
| Russell 1000 Quality Factor | 11.6 | 26.1 | 10.3 | 46.3 | 78.2 | 148.4 | 21.2 | 20.0 | 18.4 | 20.0 | 15.1 |
| Russell 1000 Size Factor | 15.9 | 43.3 | 16.5 | 69.6 | 60.9 | 111.1 | 17.2 | 16.1 | 21.6 | 27.0 | 19.7 |
| Russell 1000 Volatility Factor | 12.4 | 25.2 | 10.6 | 39.2 | 65.9 | 110.4 | 18.4 | 16.0 | 17.1 | 18.2 | 13.9 |
| Russell 1000 Yield Factor | 16.6 | 37.2 | 15.8 | 42.4 | 44.1 | 79.8 | 12.9 | 12.4 | 19.8 | 20.4 | 15.4 |
| Russell 1000 Value Factor | 19.2 | 43.3 | 19.0 | 58.3 | 54.6 | 108.4 | 15.6 | 15.8 | 21.0 | 23.6 | 17.8 |
| Russell 1000 | 12.5 | 30.0 | 11.6 | 49.5 | 69.5 | 126.5 | 19.2 | 17.8 | 18.2 | 20.5 | 15.4 |

* 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) | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 |
|--------------------------------|------|------|------|------|------|------|------|------|------|------|
| Russell 1000 Momentum Factor | 2.3 | 15.4 | 33.6 | 12.7 | 2.7 | 7.9 | 22.8 | -4.4 | 30.9 | 24.6 |
| Russell 1000 Quality Factor | 8.5 | 16.1 | 31.7 | 13.3 | 2.1 | 10.7 | 28.1 | -2.7 | 32.2 | 26.3 |
| Russell 1000 Size Factor | -1.2 | 19.2 | 36.6 | 11.3 | -2.3 | 16.0 | 18.3 | -8.3 | 29.0 | 16.4 |
| Russell 1000 Volatility Factor | 8.5 | 13.3 | 29.6 | 15.9 | 3.1 | 11.6 | 20.0 | -2.4 | 32.2 | 13.7 |
| Russell 1000 Yield Factor | 11.1 | 11.8 | 28.6 | 14.0 | 0.0 | 17.4 | 16.0 | -4.9 | 25.4 | 0.9 |
| Russell 1000 Value Factor | 1.8 | 18.8 | 36.4 | 12.9 | -3.3 | 18.7 | 19.7 | -8.1 | 29.8 | 7.1 |
| Russell 1000 | 1.5 | 16.4 | 33.1 | 13.2 | 0.9 | 12.1 | 21.7 | -4.8 | 31.4 | 21.0 |

FEATURES

Coverage

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

Objective

The FTSE Global Factor Index series uses a common methodology to achieve controlled exposure to target factor(s), whilst considering levels of diversification and capacity.

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 index 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.

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|--------------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| Russell 1000 Momentum Factor | 2.3 | 0.9 | 1.1 | 1.0 | -10.2 | -34.1 | -34.1 | -34.1 |
| Russell 1000 Quality Factor | 2.4 | 1.1 | 1.3 | 1.2 | -10.5 | -32.1 | -32.1 | -32.1 |
| Russell 1000 Size Factor | 3.1 | 0.7 | 0.8 | 0.8 | -10.8 | -42.3 | -42.3 | -42.3 |
| Russell 1000 Volatility Factor | 2.2 | 1.0 | 1.2 | 1.2 | -9.5 | -33.5 | -33.5 | -33.5 |
| Russell 1000 Yield Factor | 2.1 | 0.7 | 0.8 | 0.9 | -11.5 | -37.4 | -37.4 | -37.4 |
| Russell 1000 Value Factor | 2.7 | 0.7 | 0.9 | 0.9 | -10.9 | -39.6 | -39.6 | -39.6 |
| Russell 1000 | 2.7 | 1.0 | 1.2 | 1.0 | -9.3 | -34.6 | -34.6 | -34.6 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
 Drawdown - based on daily data

Index Characteristics - Russell 1000 Single Factors

| Attributes | Russell 1000 Momentum Factor | Russell 1000 Quality Factor | Russell 1000 Size Factor |
|-------------------------|------------------------------|-----------------------------|--------------------------|
| Number of constituents | 528 | 295 | 643 |
| Dividend Yield % | 0.95 | 1.18 | 1.32 |
| Constituent (Wgt %) | | | |
| Average | 0.19 | 0.34 | 0.16 |
| Largest | 9.14 | 10.11 | 0.62 |
| Median | 0.07 | 0.11 | 0.15 |
| Top 10 Holdings (Wgt %) | 35.52 | 40.90 | 4.30 |

Index Characteristics - Russell 1000 Single Factors (cont.)

| Attributes | Russell 1000 Volatility Factor | Russell 1000 Yield Factor | Russell 1000 Value Factor |
|-------------------------|--------------------------------|---------------------------|---------------------------|
| Number of constituents | 216 | 330 | 708 |
| Dividend Yield % | 1.48 | 3.10 | 1.88 |
| Constituent (Wgt %) | | | |
| Average | 0.46 | 0.30 | 0.14 |
| Largest | 8.18 | 3.50 | 3.41 |
| Median | 0.22 | 0.12 | 0.07 |
| Top 10 Holdings (Wgt %) | 35.86 | 25.76 | 19.76 |

INFORMATION**Index Universe**

Russell 1000

Index Launch

28 September 2015

Base Date

20 September 2013

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Index calculated real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR, AUD

Review Dates

Annually (June)

Semi Annually (June and December) for Momentum

History

Available from June 2001

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