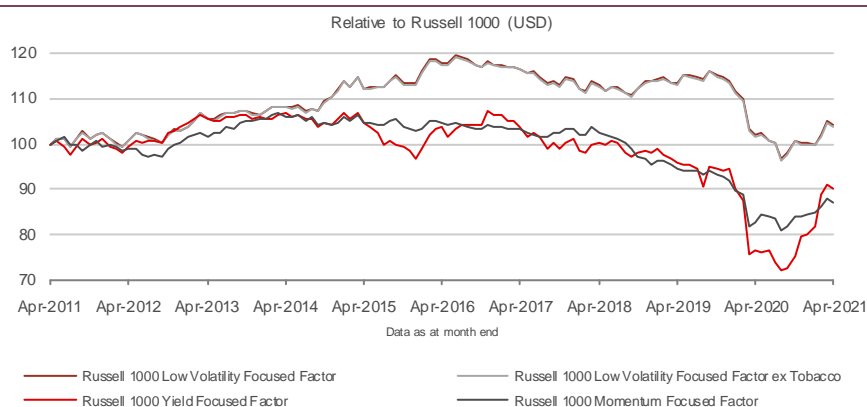


# Russell 1000<sup>®</sup> Focused Factor Indexes

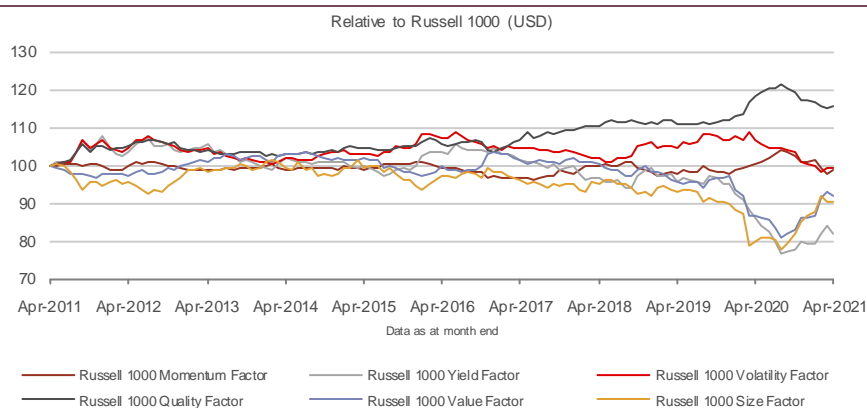
Data as at: 30 April 2021

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	17.2	34.1	16.0	52.8	56.1	100.3	16.0	14.9	19.4	22.8	16.4
Russell 1000 Low Volatility Focused Factor ex Tobacco	17.2	34.1	16.0	52.8	56.1	100.3	16.0	14.9	19.4	22.8	16.4
Russell 1000 Yield Focused Factor	23.9	55.4	25.3	76.2	52.4	96.5	15.1	14.5	28.1	29.2	21.4
Russell 1000 Momentum Focused Factor	15.5	35.1	15.3	57.3	44.2	88.4	13.0	13.5	19.8	25.3	18.1
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 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 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 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 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 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	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 Low Volatility Focused Factor	6.2	16.9	37.6	19.2	2.1	16.2	18.2	-4.8	30.9	6.6
Russell 1000 Low Volatility Focused Factor ex Tobacco	5.9	17.0	37.6	19.1	2.0	16.2	18.2	-4.8	30.9	6.6
Russell 1000 Yield Focused Factor	4.9	19.2	36.2	12.6	-7.5	23.3	15.6	-7.8	27.3	2.3
Russell 1000 Momentum Focused Factor	3.7	17.2	40.2	12.3	-0.7	12.7	21.1	-11.8	26.7	10.8
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 Yield Factor	11.1	11.8	28.6	14.0	0.0	17.4	16.0	-4.9	25.4	0.9
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 Quality Factor	8.5	16.1	31.7	13.3	2.1	10.7	28.1	-2.7	32.2	26.3
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 Size Factor	-1.2	19.2	36.6	11.3	-2.3	16.0	18.3	-8.3	29.0	16.4
Russell 1000	1.5	16.4	33.1	13.2	0.9	12.1	21.7	-4.8	31.4	21.0

## 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	2.6	0.7	0.9	1.1	-11.2	-40.0	-40.0	-40.0
Russell 1000 Low Volatility Focused Factor ex Tobacco	2.6	0.7	0.9	1.1	-11.2	-40.0	-40.0	-40.0
Russell 1000 Yield Focused Factor	2.6	0.5	0.7	0.8	-15.0	-46.7	-46.7	-46.7
Russell 1000 Momentum Focused Factor	2.8	0.5	0.7	0.8	-10.5	-41.2	-41.2	-41.2
Russell 1000 Momentum Factor	2.3	0.9	1.1	1.0	-10.2	-34.1	-34.1	-34.1
Russell 1000 Yield Factor	2.1	0.7	0.8	0.9	-11.5	-37.4	-37.4	-37.4
Russell 1000 Volatility Factor	2.2	1.0	1.2	1.2	-9.5	-33.5	-33.5	-33.5
Russell 1000 Quality Factor	2.4	1.1	1.3	1.2	-10.5	-32.1	-32.1	-32.1
Russell 1000 Value Factor	2.7	0.7	0.9	0.9	-10.9	-39.6	-39.6	-39.6
Russell 1000 Size Factor	3.1	0.7	0.8	0.8	-10.8	-42.3	-42.3	-42.3
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

## 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 %
HP	Technology Hardware and Equipment	722,866	1.86
Cognizant Tech Solutions	Software and Computer Services	444,431	1.14
Southwest Airlines	Travel and Leisure	355,825	0.92
Progressive Corp	Non-life Insurance	345,501	0.89
Cincinnati Fin Cp	Non-life Insurance	334,996	0.86
CDW	Technology Hardware and Equipment	325,768	0.84
Hewlett Packard Enterprise	Software and Computer Services	306,187	0.79
Maxim Integrated Prod.	Technology Hardware and Equipment	303,876	0.78
Johnson Controls International PLC	Electronic and Electrical Equipment	290,471	0.75
McKesson	Personal Care Drug and Grocery Stores	286,292	0.74
<b>Totals</b>		<b>3,716,213</b>	<b>9.56</b>

**ICB Supersector Breakdown - Russell 1000 Low Volatility Focused Factor**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	41	6,221,294	16.00
1510	Telecommunications	9	517,436	1.33
2010	Health Care	33	2,875,332	7.40
3010	Banks	18	482,053	1.24
3020	Financial Services	22	1,715,766	4.41
3030	Insurance	32	3,520,424	9.05
3510	Real Estate	42	2,543,757	6.54
4010	Automobiles and Parts	6	661,499	1.70
4020	Consumer Products and Services	29	2,095,403	5.39
4030	Media	12	1,029,591	2.65
4040	Retailers	7	606,312	1.56
4050	Travel and Leisure	14	1,032,918	2.66
4510	Food Beverage and Tobacco	16	1,166,541	3.00
4520	Personal Care Drug and Grocery Stores	9	1,340,164	3.45
5010	Construction and Materials	18	1,321,674	3.40
5020	Industrial Goods and Services	89	6,816,891	17.53
5510	Basic Resources	8	1,022,489	2.63
5520	Chemicals	13	750,736	1.93
6010	Energy	3	151,643	0.39
6510	Utilities	31	3,006,493	7.73
<b>Totals</b>		<b>452</b>	<b>38,878,413</b>	<b>100.00</b>

**Top 10 Constituents - Russell 1000 Yield Focused Factor**

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
HP	Technology Hardware and Equipment	969,862	2.28
Ford Motor Company	Automobiles and Parts	831,931	1.95
Simon Property Group	Real Estate Investment Trusts	735,790	1.73
Marathon Petroleum	Oil Gas and Coal	715,475	1.68
General Motors	Automobiles and Parts	605,161	1.42
Dow Inc	Chemicals	594,813	1.40
Delta Air Lines	Travel and Leisure	594,184	1.40
Johnson Controls International PLC	Electronic and Electrical Equipment	584,097	1.37
LyondellBasell Industries Cl A	Chemicals	528,447	1.24
Maxim Integrated Prod.	Technology Hardware and Equipment	495,729	1.16
<b>Totals</b>		<b>6,655,490</b>	<b>15.63</b>

**ICB Supersector Breakdown - Russell 1000 Yield Focused Factor**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	12	3,325,640	7.81
1510	Telecommunications	3	439,587	1.03
2010	Health Care	1	350,539	0.82
3010	Banks	27	2,630,370	6.18
3020	Financial Services	15	1,530,621	3.60
3030	Insurance	19	2,150,382	5.05
3510	Real Estate	40	4,244,726	9.97
4010	Automobiles and Parts	6	2,093,076	4.92
4020	Consumer Products and Services	14	1,952,807	4.59
4030	Media	12	1,347,675	3.17
4040	Retailers	9	1,173,054	2.76
4050	Travel and Leisure	18	3,781,632	8.88
4510	Food Beverage and Tobacco	5	679,825	1.60
4520	Personal Care Drug and Grocery Stores	5	1,105,926	2.60
5010	Construction and Materials	4	491,246	1.15
5020	Industrial Goods and Services	32	4,545,079	10.68
5510	Basic Resources	8	1,577,773	3.71
5520	Chemicals	12	2,312,435	5.43
6010	Energy	22	3,892,529	9.14
6510	Utilities	18	2,945,364	6.92
<b>Totals</b>		<b>282</b>	<b>42,570,286</b>	<b>100.00</b>

**Top 10 Constituents - Russell 1000 Momentum Focused Factor**

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
McKesson	Personal Care Drug and Grocery Stores	298,958	0.74
Progressive Corp	Non-life Insurance	252,406	0.62
IAC InterActiveCorp	Software and Computer Services	240,163	0.59
Cummins	Industrial Engineering	237,767	0.59
HP	Technology Hardware and Equipment	235,211	0.58
United Rentals	Industrial Transportation	220,862	0.54
D.R. Horton Inc	Household Goods and Home Construction	218,658	0.54
Dell Technologies	Software and Computer Services	201,012	0.50
Ebay	Consumer Services	187,335	0.46
Humana	Health Care Providers	185,890	0.46
<b>Totals</b>		<b>2,278,262</b>	<b>5.62</b>

**ICB Supersector Breakdown - Russell 1000 Momentum Focused Factor**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	123	6,692,545	16.50
1510	Telecommunications	22	724,666	1.79
2010	Health Care	102	4,768,147	11.76
3010	Banks	41	616,681	1.52
3020	Financial Services	47	1,978,859	4.88
3030	Insurance	42	1,681,356	4.15
3510	Real Estate	70	1,513,651	3.73
4010	Automobiles and Parts	9	591,949	1.46
4020	Consumer Products and Services	48	2,644,758	6.52
4030	Media	23	552,594	1.36
4040	Retailers	32	2,046,984	5.05
4050	Travel and Leisure	40	1,187,118	2.93
4510	Food Beverage and Tobacco	34	1,180,710	2.91
4520	Personal Care Drug and Grocery Stores	17	963,135	2.37
5010	Construction and Materials	20	1,507,389	3.72
5020	Industrial Goods and Services	145	7,592,184	18.72
5510	Basic Resources	13	879,889	2.17
5520	Chemicals	24	1,044,887	2.58
6010	Energy	31	790,764	1.95
6510	Utilities	41	1,599,597	3.94
<b>Totals</b>		<b>924</b>	<b>40,557,862</b>	<b>100.00</b>

**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	452	452	282	924
Dividend Yield %	1.67	1.67	2.74	1.29
Constituent (Wgt %)				
Average	0.22	0.22	0.35	0.11
Largest	1.86	1.86	2.28	0.74
Median	0.18	0.18	0.27	0.08
Top 10 Holdings (Wgt %)	9.57	9.57	15.63	5.62

**Index Characteristics - Russell 1000 Single Factors**

Attributes	Russell 1000 Momentum Factor	Russell 1000 Yield Factor	Russell 1000 Volatility Factor
Number of constituents	528	330	216
Dividend Yield %	0.95	3.10	1.48
Constituent (Wgt %)			
Average	0.19	0.30	0.46
Largest	9.14	3.50	8.18
Median	0.07	0.12	0.22
Top 10 Holdings (Wgt %)	35.52	25.76	35.86

## Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Size Factor
Number of constituents	295	708	643
Dividend Yield %	1.18	1.88	1.32
Constituent (Wgt %)			
Average	0.34	0.14	0.16
Largest	10.11	3.41	0.62
Median	0.11	0.07	0.15
Top 10 Holdings (Wgt %)	40.90	19.76	4.30

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