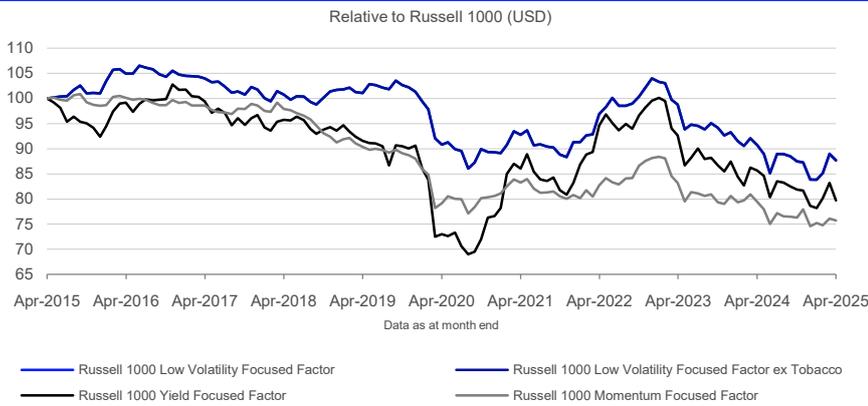


# Russell 1000<sup>®</sup> Focused Factor Indexes

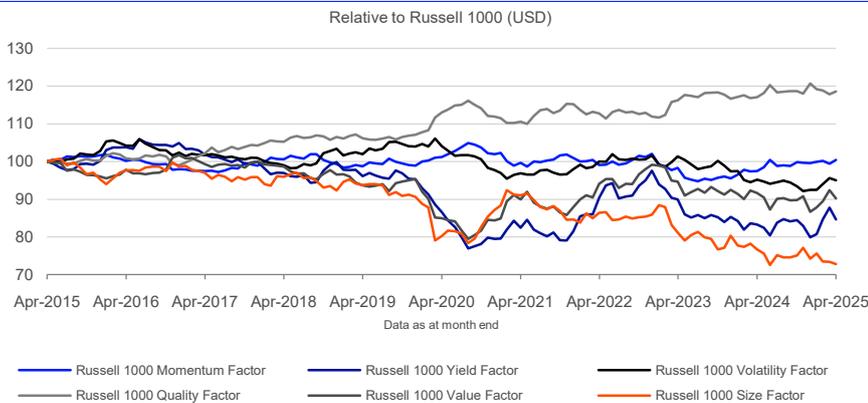
Data as at: 30 April 2025

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	-3.7	-1.5	-0.7	8.3	26.8	98.1	8.2	14.7	14.5	15.1	15.8
Russell 1000 Low Volatility Focused Factor ex Tobacco	-3.8	-1.6	-0.7	8.1	26.6	97.8	8.2	14.6	14.5	15.1	15.8
Russell 1000 Yield Focused Factor	-6.2	-4.3	-3.8	4.1	18.0	123.7	5.7	17.5	16.0	16.8	18.5
Russell 1000 Momentum Focused Factor	-7.4	-2.6	-3.6	6.7	28.1	95.9	8.6	14.4	18.2	17.6	17.4
Russell 1000 Momentum Factor	-7.6	-1.2	-4.3	15.3	41.8	103.3	12.3	15.2	21.1	17.3	16.6
Russell 1000 Yield Factor	-3.6	-1.6	0.5	13.7	31.0	100.3	9.4	14.9	14.5	14.6	15.4
Russell 1000 Volatility Factor	-5.4	0.0	-2.4	11.8	33.1	87.2	10.0	13.4	15.4	14.6	14.8
Russell 1000 Quality Factor	-8.4	-1.8	-6.7	13.4	47.3	115.1	13.8	16.5	20.5	17.4	16.8
Russell 1000 Value Factor	-5.5	-1.3	-1.2	10.1	34.2	117.4	10.3	16.8	16.1	16.1	16.7
Russell 1000 Size Factor	-11.4	-4.7	-6.9	6.2	17.9	85.9	5.6	13.2	20.7	20.0	19.1
Russell 1000	-8.0	-1.8	-5.1	11.9	40.0	104.9	11.9	15.4	19.5	16.9	16.4

\* 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)	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	0.6	0.5	0.9	0.7	-14.9	-15.6	-18.4	-40.0
Russell 1000 Low Volatility Focused Factor ex Tobacco	0.5	0.5	0.9	0.7	-14.9	-15.6	-18.4	-40.0
Russell 1000 Yield Focused Factor	0.2	0.3	0.9	0.5	-17.3	-17.3	-18.9	-46.7
Russell 1000 Momentum Focused Factor	0.4	0.4	0.8	0.5	-19.6	-19.6	-22.3	-41.2
Russell 1000 Momentum Factor	0.7	0.6	0.9	0.8	-19.8	-19.8	-25.6	-34.1
Russell 1000 Yield Factor	0.9	0.6	1.0	0.7	-13.5	-15.7	-17.4	-37.4
Russell 1000 Volatility Factor	0.7	0.6	0.9	0.8	-15.2	-16.2	-22.9	-33.5
Russell 1000 Quality Factor	0.6	0.7	1.0	0.9	-19.6	-19.6	-26.6	-32.1
Russell 1000 Value Factor	0.6	0.6	1.0	0.6	-15.8	-15.9	-20.2	-39.6
Russell 1000 Size Factor	0.3	0.2	0.7	0.4	-23.1	-23.1	-26.4	-42.3
Russell 1000	0.6	0.6	0.9	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 %
Cognizant Tech Solutions	Software and Computer Services	727,865	1.41
Cardinal Health	Pharmaceuticals and Biotechnology	684,011	1.33
Bristol Myers Squibb	Pharmaceuticals and Biotechnology	678,142	1.31
Gilead Sciences	Pharmaceuticals and Biotechnology	554,826	1.08
VeriSign Inc	Software and Computer Services	486,365	0.94
O Reilly Auto	Retailers	464,104	0.90
Arch Capital Gp	Non-life Insurance	462,681	0.90
Autozone	Retailers	456,551	0.88
McKesson	Personal Care Drug and Grocery Stores	449,737	0.87
Cencora Inc	Personal Care Drug and Grocery Stores	438,788	0.85
<b>Totals</b>		<b>5,403,070</b>	<b>10.47</b>

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

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	25	4,492,248	8.71
1510	Telecommunications	9	798,632	1.55
2010	Health Care	41	6,634,040	12.86
3010	Banks	5	166,709	0.32
3020	Financial Services	22	2,485,707	4.82
3030	Insurance	24	3,848,929	7.46
3510	Real Estate	26	2,578,672	5.00
4010	Automobiles and Parts	6	732,517	1.42
4020	Consumer Products and Services	28	2,858,321	5.54
4030	Media	10	987,676	1.91
4040	Retailers	14	2,457,201	4.76
4050	Travel and Leisure	10	761,943	1.48
4510	Food Beverage and Tobacco	26	2,700,759	5.23
4520	Personal Care Drug and Grocery Stores	15	3,063,582	5.94
5010	Construction and Materials	19	1,545,002	2.99
5020	Industrial Goods and Services	90	8,068,352	15.64
5510	Basic Resources	8	1,355,566	2.63
5520	Chemicals	9	402,033	0.78
6010	Energy	4	528,807	1.02
6510	Utilities	36	5,127,691	9.94
<b>Totals</b>		<b>427</b>	<b>51,594,389</b>	<b>100.00</b>

## Top 10 Constituents - Russell 1000 Yield Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Bristol Myers Squibb	Pharmaceuticals and Biotechnology	1,214,517	2.48
Gilead Sciences	Pharmaceuticals and Biotechnology	923,412	1.89
Altria Group	Tobacco	873,442	1.78
Cardinal Health	Pharmaceuticals and Biotechnology	684,009	1.40
Ford Motor Company	Automobiles and Parts	589,012	1.20
Sysco Corp	Personal Care Drug and Grocery Stores	558,245	1.14
Cognizant Tech Solutions	Software and Computer Services	534,371	1.09
Paccar	Industrial Transportation	532,106	1.09
VICI Properties	Real Estate Investment Trusts	529,335	1.08
Cummins	Industrial Engineering	510,729	1.04
<b>Totals</b>		<b>6,949,179</b>	<b>14.20</b>

## ICB Supersector Breakdown - Russell 1000 Yield Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	9	2,061,385	4.21
1510	Telecommunications	2	268,112	0.55
2010	Health Care	12	4,008,799	8.19
3010	Banks	18	1,866,644	3.81
3020	Financial Services	17	1,639,394	3.35
3030	Insurance	10	1,583,983	3.24
3510	Real Estate	35	4,958,214	10.13
4010	Automobiles and Parts	6	1,406,103	2.87
4020	Consumer Products and Services	15	1,393,602	2.85
4030	Media	6	852,897	1.74
4040	Retailers	13	1,838,595	3.76
4050	Travel and Leisure	11	1,521,410	3.11
4510	Food Beverage and Tobacco	16	4,033,723	8.24
4520	Personal Care Drug and Grocery Stores	10	2,970,199	6.07
5010	Construction and Materials	6	634,886	1.30
5020	Industrial Goods and Services	38	5,709,765	11.66
5510	Basic Resources	4	748,595	1.53
5520	Chemicals	12	1,350,237	2.76
6010	Energy	15	3,501,008	7.15
6510	Utilities	33	6,602,786	13.49
<b>Totals</b>		<b>288</b>	<b>48,950,338</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	565,077	1.13
Cardinal Health	Pharmaceuticals and Biotechnology	445,583	0.89
Arch Capital Gp	Non-life Insurance	379,953	0.76
Jabil	Technology Hardware and Equipment	322,465	0.64
Kroger	Personal Care Drug and Grocery Stores	314,367	0.63
Cencora Inc	Personal Care Drug and Grocery Stores	305,864	0.61
First Citizens BancSh A	Banks	279,324	0.56
General Motors	Automobiles and Parts	279,152	0.56
BJ's Wholesale Club Holdings	Retailers	274,725	0.55
Ebay	Consumer Services	263,806	0.53
<b>Totals</b>		<b>3,430,315</b>	<b>6.86</b>

## ICB Supersector Breakdown - Russell 1000 Momentum Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	126	8,186,953	16.37
1510	Telecommunications	16	879,118	1.76
2010	Health Care	87	4,139,477	8.28
3010	Banks	33	982,677	1.97
3020	Financial Services	51	2,063,375	4.13
3030	Insurance	39	3,107,498	6.21
3510	Real Estate	53	1,361,923	2.72
4010	Automobiles and Parts	10	716,204	1.43
4020	Consumer Products and Services	44	2,385,308	4.77
4030	Media	17	677,465	1.35
4040	Retailers	41	2,532,500	5.06
4050	Travel and Leisure	42	2,920,602	5.84
4510	Food Beverage and Tobacco	34	2,057,221	4.11
4520	Personal Care Drug and Grocery Stores	17	2,021,428	4.04
5010	Construction and Materials	32	2,208,596	4.42
5020	Industrial Goods and Services	153	7,347,056	14.69
5510	Basic Resources	15	765,550	1.53
5520	Chemicals	19	500,172	1.00
6010	Energy	38	1,641,033	3.28
6510	Utilities	43	3,511,682	7.02
<b>Totals</b>		<b>910</b>	<b>50,005,835</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	427	426	288	910
Dividend Yield %	1.99	1.95	3.71	1.62
Constituent (Wgt %)				
Average	0.23	0.23	0.35	0.11
Largest	1.41	1.42	2.48	1.13
Median	0.18	0.18	0.25	0.07
Top 10 Holdings (Wgt %)	10.47	10.54	14.19	6.86

## Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Momentum Factor	Russell 1000 Yield Factor	Russell 1000 Volatility Factor
Number of constituents	511	246	239
Dividend Yield %	1.22	3.46	1.58
Constituent (Wgt %)			
Average	0.20	0.41	0.42
Largest	8.79	3.99	9.40
Median	0.06	0.17	0.18
Top 10 Holdings (Wgt %)	34.49	26.34	38.64

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

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Size Factor
Number of constituents	214	713	654
Dividend Yield %	0.98	2.21	1.52
Constituent (Wgt %)			
Average	0.47	0.14	0.15
Largest	10.10	3.90	1.48
Median	0.14	0.06	0.14
Top 10 Holdings (Wgt %)	50.02	21.21	7.43

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