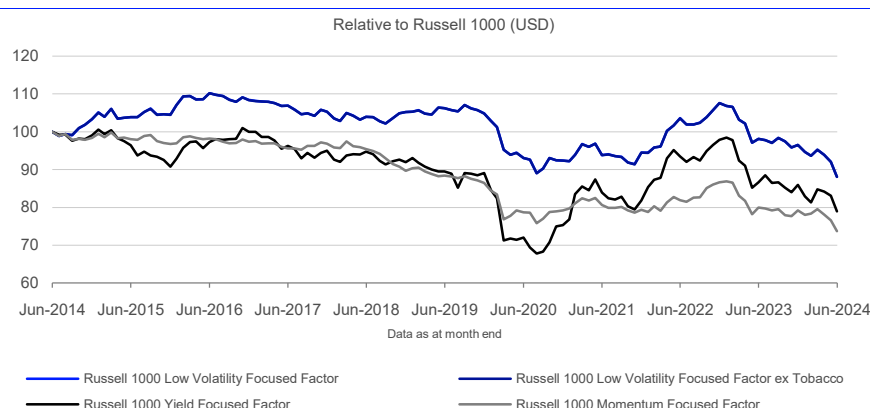


Russell 1000® Focused Factor Indexes

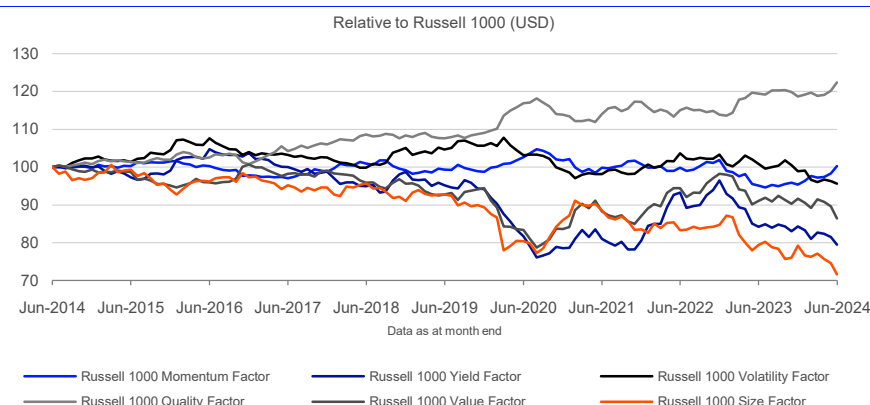
Data as at: 28 June 2024

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	-4.2	4.3	4.3	11.2	20.7	64.0	6.5	10.4	11.0	15.3	19.1
Russell 1000 Low Volatility Focused Factor ex Tobacco	-4.2	4.3	4.3	11.2	20.7	64.0	6.5	10.4	11.0	15.3	19.1
Russell 1000 Yield Focused Factor	-3.5	5.0	5.0	12.9	21.0	74.5	6.6	11.8	13.6	16.7	24.0
Russell 1000 Momentum Focused Factor	-3.9	6.3	6.3	14.3	17.6	64.9	5.6	10.5	12.5	18.1	20.9
Russell 1000 Momentum Factor	6.8	20.0	20.0	30.6	29.1	99.6	8.9	14.8	12.6	17.9	18.5
Russell 1000 Yield Factor	-0.4	7.7	7.7	16.9	26.1	65.1	8.0	10.6	10.9	14.4	18.0
Russell 1000 Volatility Factor	3.1	10.4	10.4	17.5	25.3	80.8	7.8	12.6	9.2	15.7	16.7
Russell 1000 Quality Factor	6.6	17.8	17.8	26.9	37.9	124.8	11.3	17.6	12.1	18.1	18.6
Russell 1000 Value Factor	-2.1	7.7	7.7	17.6	25.9	84.3	8.0	13.0	11.2	16.0	20.0
Russell 1000 Size Factor	-3.8	3.2	3.2	11.7	4.0	52.7	1.3	8.8	14.5	20.1	22.7
Russell 1000	3.6	14.2	14.2	23.9	28.6	97.7	8.7	14.6	11.4	17.6	18.5

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000 Low Volatility Focused Factor	19.2	2.1	16.2	18.2	-4.8	30.9	6.6	29.3	-7.9	13.5
Russell 1000 Low Volatility Focused Factor ex Tobacco	19.1	2.0	16.2	18.2	-4.8	30.9	6.6	29.3	-7.9	13.5
Russell 1000 Yield Focused Factor	12.6	-7.5	23.3	15.6	-7.8	27.3	2.3	37.3	-3.3	11.2
Russell 1000 Momentum Focused Factor	12.3	-0.7	12.7	21.1	-11.8	26.7	10.8	26.7	-11.8	15.8
Russell 1000 Momentum Factor	12.7	2.7	7.9	22.8	-4.4	30.9	24.6	25.2	-18.2	18.4
Russell 1000 Yield Factor	14.0	0.0	17.4	16.0	-4.9	25.4	0.9	29.7	-3.2	10.7
Russell 1000 Volatility Factor	15.9	3.1	11.6	20.0	-2.4	32.2	13.7	26.9	-16.1	21.2
Russell 1000 Quality Factor	13.3	2.1	10.7	28.1	-2.7	32.2	26.3	30.2	-21.4	31.9
Russell 1000 Value Factor	12.9	-3.3	18.7	19.7	-8.1	29.8	7.1	31.7	-8.7	18.0
Russell 1000 Size Factor	11.3	-2.3	16.0	18.3	-8.3	29.0	16.4	22.8	-18.0	18.4
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5

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	1.1	0.4	0.5	0.7	-10.8	-18.4	-40.0	-40.0
Russell 1000 Low Volatility Focused Factor ex Tobacco	1.1	0.4	0.5	0.7	-10.8	-18.4	-40.0	-40.0
Russell 1000 Yield Focused Factor	1.0	0.4	0.5	0.5	-13.4	-18.9	-46.7	-46.7
Russell 1000 Momentum Focused Factor	1.2	0.3	0.5	0.5	-11.9	-22.3	-41.2	-41.2
Russell 1000 Momentum Factor	2.5	0.5	0.8	0.8	-9.4	-25.6	-34.1	-34.1
Russell 1000 Yield Factor	1.7	0.5	0.6	0.7	-10.8	-17.4	-37.4	-37.4
Russell 1000 Volatility Factor	2.0	0.5	0.8	0.9	-8.6	-22.9	-33.5	-33.5
Russell 1000 Quality Factor	2.3	0.6	0.9	0.9	-9.2	-26.6	-32.1	-32.1
Russell 1000 Value Factor	1.7	0.5	0.7	0.7	-10.8	-20.2	-39.6	-39.6
Russell 1000 Size Factor	0.9	0.1	0.4	0.5	-15.2	-26.4	-42.3	-42.3
Russell 1000	2.3	0.5	0.8	0.8	-10.3	-25.1	-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 %
Cencora Inc	Personal Care Drug and Grocery Stores	611,242	1.40
McKesson	Personal Care Drug and Grocery Stores	559,842	1.28
Centene Corp	Health Care Providers	442,573	1.01
Cognizant Tech Solutions	Software and Computer Services	439,035	1.01
Marathon Petroleum	Oil Gas and Coal	436,400	1.00
Cardinal Health	Pharmaceuticals and Biotechnology	411,583	0.94
Amphenol Corp A	Technology Hardware and Equipment	402,481	0.92
Leidos Holdings	Software and Computer Services	395,626	0.91
CDW	Technology Hardware and Equipment	362,732	0.83
NVR Inc	Household Goods and Home Construction	356,402	0.82
Totals		4,417,918	10.13

ICB Supersector Breakdown - Russell 1000 Low Volatility Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	31	5,219,299	11.96
1510	Telecommunications	7	256,955	0.59
2010	Health Care	34	3,440,548	7.89
3010	Banks	14	530,675	1.22
3020	Financial Services	26	1,817,952	4.17
3030	Insurance	21	1,446,390	3.32
3510	Real Estate	34	2,426,254	5.56
4010	Automobiles and Parts	7	784,249	1.80
4020	Consumer Products and Services	33	3,097,498	7.10
4030	Media	14	582,296	1.33
4040	Retailers	16	2,022,019	4.64
4050	Travel and Leisure	16	1,126,748	2.58
4510	Food Beverage and Tobacco	20	1,471,023	3.37
4520	Personal Care Drug and Grocery Stores	13	2,444,156	5.60
5010	Construction and Materials	20	2,070,789	4.75
5020	Industrial Goods and Services	95	7,524,089	17.25
5510	Basic Resources	9	1,309,302	3.00
5520	Chemicals	9	923,255	2.12
6010	Energy	11	2,082,360	4.77
6510	Utilities	35	3,045,906	6.98
Totals		465	43,621,763	100.00

Top 10 Constituents - Russell 1000 Yield Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Diamondback Energy	Oil Gas and Coal	698,661	1.67
Devon Energy	Oil Gas and Coal	603,794	1.44
Valero Energy	Oil Gas and Coal	602,808	1.44
Dow Inc	General Industrials	588,828	1.40
3M Company	General Industrials	533,968	1.27
Hewlett Packard Enterprise	Software and Computer Services	522,869	1.25
Paccar	Industrial Transportation	521,294	1.24
Cardinal Health	Pharmaceuticals and Biotechnology	504,011	1.20
HP	Technology Hardware and Equipment	502,327	1.20
Price (T. Rowe) Group	Investment Banking and Brokerage Services	501,745	1.20
Totals		5,580,304	13.31

ICB Supersector Breakdown - Russell 1000 Yield Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	10	2,304,648	5.50
1510	Telecommunications	2	102,638	0.24
2010	Health Care	7	1,208,724	2.88
3010	Banks	27	3,407,503	8.13
3020	Financial Services	24	2,772,992	6.61
3030	Insurance	13	1,462,032	3.49
3510	Real Estate	36	4,151,021	9.90
4010	Automobiles and Parts	7	980,399	2.34
4020	Consumer Products and Services	17	1,550,230	3.70
4030	Media	7	554,809	1.32
4040	Retailers	12	1,947,166	4.64
4050	Travel and Leisure	8	773,269	1.84
4510	Food Beverage and Tobacco	12	1,725,243	4.12
4520	Personal Care Drug and Grocery Stores	6	956,034	2.28
5010	Construction and Materials	8	1,232,842	2.94
5020	Industrial Goods and Services	37	5,427,784	12.95
5510	Basic Resources	8	1,157,857	2.76
5520	Chemicals	10	1,545,351	3.69
6010	Energy	17	4,681,624	11.17
6510	Utilities	29	3,978,260	9.49
Totals		297	41,920,425	100.00

Top 10 Constituents - Russell 1000 Momentum Focused Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Marathon Petroleum	Oil Gas and Coal	494,898	1.05
Lam Research	Technology Hardware and Equipment	369,519	0.79
Applied Materials	Technology Hardware and Equipment	348,947	0.74
Cardinal Health	Pharmaceuticals and Biotechnology	347,899	0.74
Builders FirstSource Inc.	Construction and Materials	338,756	0.72
McKesson	Personal Care Drug and Grocery Stores	337,694	0.72
Reliance Inc	Industrial Metals and Mining	324,529	0.69
Williams Sonoma	Retailers	321,980	0.68
Cognizant Tech Solutions	Software and Computer Services	320,191	0.68
Diamondback Energy	Oil Gas and Coal	304,948	0.65
Totals		3,509,360	7.46

ICB Supersector Breakdown - Russell 1000 Momentum Focused Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	119	9,785,155	20.80
1510	Telecommunications	18	598,155	1.27
2010	Health Care	87	2,980,129	6.33
3010	Banks	34	762,965	1.62
3020	Financial Services	56	2,034,753	4.32
3030	Insurance	39	1,347,782	2.86
3510	Real Estate	57	1,345,245	2.86
4010	Automobiles and Parts	10	563,233	1.20
4020	Consumer Products and Services	47	2,879,730	6.12
4030	Media	21	695,419	1.48
4040	Retailers	38	2,366,760	5.03
4050	Travel and Leisure	40	2,304,696	4.90
4510	Food Beverage and Tobacco	35	806,075	1.71
4520	Personal Care Drug and Grocery Stores	17	1,394,112	2.96
5010	Construction and Materials	26	2,690,155	5.72
5020	Industrial Goods and Services	151	7,134,436	15.16
5510	Basic Resources	16	1,367,838	2.91
5520	Chemicals	18	933,217	1.98
6010	Energy	36	3,680,407	7.82
6510	Utilities	42	1,378,414	2.93
Totals		907	47,048,677	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	465	465	297	907
Dividend Yield %	1.94	1.94	3.52	1.46
Constituent (Wgt %)				
Average	0.21	0.21	0.34	0.11
Largest	1.40	1.40	1.67	1.05
Median	0.16	0.16	0.25	0.07
Top 10 Holdings (Wgt %)	10.12	10.12	13.31	7.46

Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Momentum Factor	Russell 1000 Yield Factor	Russell 1000 Volatility Factor
Number of constituents	492	289	290
Dividend Yield %	0.87	3.23	1.61
Constituent (Wgt %)			
Average	0.20	0.35	0.34
Largest	9.44	6.56	11.55
Median	0.06	0.13	0.13
Top 10 Holdings (Wgt %)	47.29	30.22	38.88

Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Size Factor
Number of constituents	278	733	656
Dividend Yield %	1.05	2.14	1.55
Constituent (Wgt %)			
Average	0.36	0.14	0.15
Largest	10.65	3.77	0.83
Median	0.11	0.06	0.14
Top 10 Holdings (Wgt %)	48.71	18.78	5.66

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