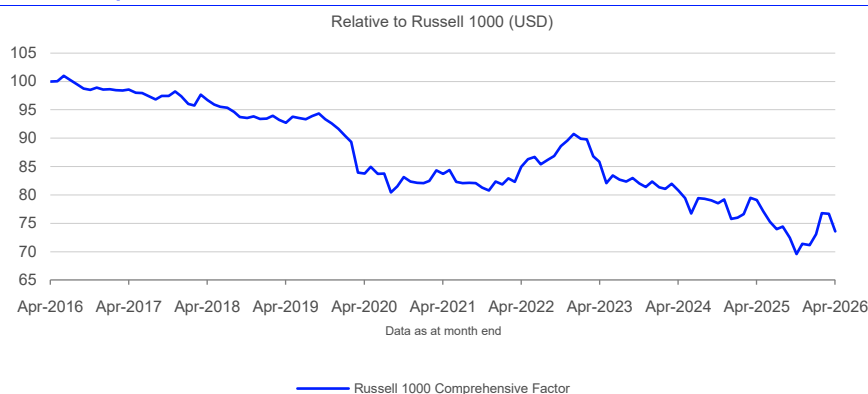


# Russell 1000<sup>®</sup> Comprehensive Factor Index

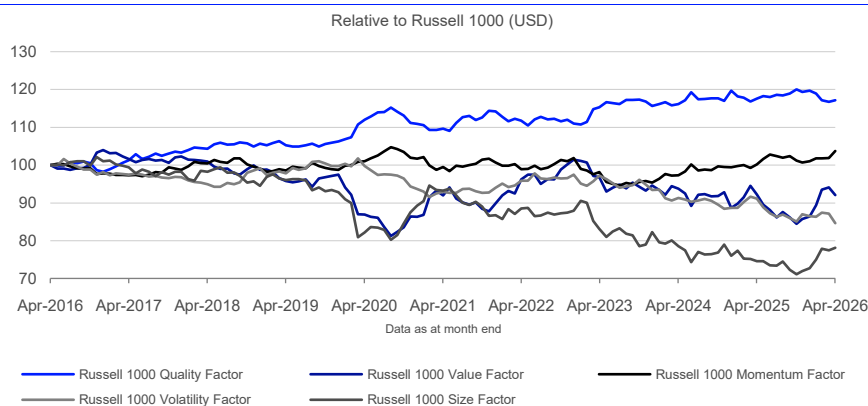
Data as at: 30 April 2026

The Russell 1000 Comprehensive Factor Index is a benchmark designed to capture exposure to five factors – Quality, Value, Momentum, Low Volatility and Size. These factors represent common factor characteristics for which there is a broad academic and practitioner consensus, supported by a body of empirical evidence across different geographies and time periods.

## 10-Year Comprehensive Factor Performance relative to Russell 1000 - Total Return



## 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 Comprehensive Factor	4.8	11.8	9.1	21.3	53.6	57.1	15.4	9.4	11.1	12.4	15.4
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 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 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 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

## 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.

**Year-on-Year Performance - Total Return**

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Comprehensive Factor	13.1	20.2	-8.7	28.9	8.4	26.8	-10.9	14.9	14.5	10.2
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 Momentum Factor	7.9	22.8	-4.4	30.9	24.6	25.2	-18.2	18.4	29.8	19.3
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 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 Comprehensive Factor	1.8	1.3	0.6	0.7	-7.0	-16.3	-20.6	-39.9
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 Momentum Factor	2.6	1.7	0.8	1.0	-9.1	-19.8	-25.6	-34.1
Russell 1000 Volatility Factor	2.1	1.6	0.7	0.9	-7.8	-15.2	-22.9	-33.5
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

**Top 10 Constituents - Russell 1000 Comprehensive Factor**

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
McKesson	Personal Care Drug and Grocery Stores	766,185	1.14
Altria Group	Tobacco	591,296	0.88
Flex	Technology Hardware and Equipment	561,989	0.83
Western Digital	Technology Hardware and Equipment	473,718	0.70
Marathon Petroleum	Oil Gas and Coal	468,818	0.70
The Cigna Group	Health Care Providers	447,260	0.66
Jabil	Technology Hardware and Equipment	440,379	0.65
VeriSign Inc	Software and Computer Services	432,609	0.64
Royalty Pharma	Pharmaceuticals and Biotechnology	388,818	0.58
Dollar General	Retailers	380,857	0.56
<b>Totals</b>		<b>4,951,930</b>	<b>7.35</b>

**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, EUR, GBP, JPY, AUD, Local

**Review Dates**

Semi-annually in June and December

**History**

Available from June 2001

## ICB Supersector Breakdown - Russell 1000 Comprehensive Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	105	9,210,365	13.66
1510	Telecommunications	15	1,125,879	1.67
2010	Health Care	78	6,186,638	9.18
3010	Banks	31	729,576	1.08
3020	Financial Services	57	2,933,462	4.35
3030	Insurance	41	4,323,176	6.41
3510	Real Estate	54	2,729,249	4.05
4010	Automobiles and Parts	9	1,203,489	1.79
4020	Consumer Products and Services	35	2,494,001	3.70
4030	Media	15	1,029,646	1.53
4040	Retailers	33	2,561,350	3.80
4050	Travel and Leisure	36	1,956,144	2.90
4510	Food Beverage and Tobacco	33	3,480,294	5.16
4520	Personal Care Drug and Grocery Stores	16	2,515,832	3.73
5010	Construction and Materials	28	1,899,661	2.82
5020	Industrial Goods and Services	145	11,191,329	16.60
5510	Basic Resources	18	2,248,817	3.34
5520	Chemicals	11	680,889	1.01
6010	Energy	35	3,562,469	5.28
6510	Utilities	44	5,348,490	7.93
<b>Totals</b>		<b>839</b>	<b>67,410,756</b>	<b>100.00</b>

## Index Characteristics - Russell 1000 Comprehensive Factor

Attributes	Russell 1000 Comprehensive Factor
Number of constituents	839
Dividend Yield %	1.74
Constituent (Wgt %)	
Average	0.12
Largest	1.14
Median	0.07
Top 10 Holdings (Wgt %)	7.34

## Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Momentum Factor
Number of constituents	275	742	465
Dividend Yield %	0.71	1.87	0.99
Constituent (Wgt %)			
Average	0.36	0.13	0.22
Largest	12.82	2.97	9.51
Median	0.07	0.06	0.06
Top 10 Holdings (Wgt %)	56.16	17.46	40.44

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

Attributes	Russell 1000 Volatility Factor	Russell 1000 Size Factor
Number of constituents	267	653
Dividend Yield %	1.52	1.29
Constituent (Wgt %)		
Average	0.37	0.15
Largest	9.27	4.38
Median	0.15	0.12
Top 10 Holdings (Wgt %)	40.79	13.87

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