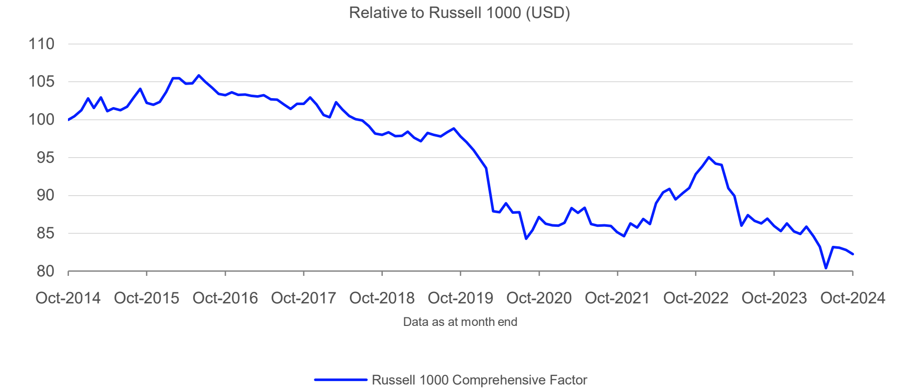
Russell 1000® Comprehensive Factor Index

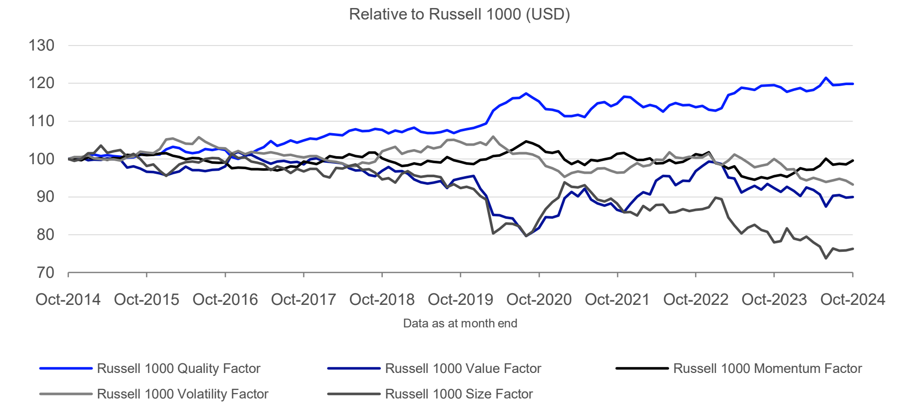
Data as at: 31 October 2024

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	2.7	10.8	14.7	32.2	22.1	69.2	6.9	11.1	11.7	16.9	19.4
Russell 1000 Quality Factor	4.1	15.5	22.4	38.5	32.2	124.1	9.7	17.5	13.6	18.8	18.6
Russell 1000 Value Factor	3.4	11.6	16.8	34.5	31.3	90.8	9.5	13.8	11.2	16.5	19.9
Russell 1000 Momentum Factor	4.9	16.7	25.8	44.0	24.2	101.9	7.5	15.1	14.4	18.8	18.5
Russell 1000 Volatility Factor	2.6	11.8	15.4	28.7	22.2	79.4	6.9	12.4	9.7	15.9	16.7
Russell 1000 Size Factor	3.7	11.5	12.4	35.1	9.2	66.2	3.0	10.7	14.9	20.7	22.6
Russell 1000	3.8	14.0	20.3	38.1	26.4	101.1	8.1	15.0	12.4	18.2	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

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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000 Comprehensive Factor	14.9	2.0	13.1	20.2	-8.7	28.9	8.4	26.8	-10.9	14.9
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 Momentum Factor	12.7	2.7	7.9	22.8	-4.4	30.9	24.6	25.2	-18.2	18.4
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 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 Comprehensive Factor	2.6	0.4	0.6	0.7	-6.1	-20.6	-39.9	-39.9
Russell 1000 Quality Factor	2.7	0.5	0.9	0.9	-10.1	-26.6	-32.1	-32.1
Russell 1000 Value Factor	2.9	0.6	0.7	0.7	-5.7	-20.2	-39.6	-39.6
Russell 1000 Momentum Factor	2.9	0.4	0.8	0.8	-10.1	-25.6	-34.1	-34.1
Russell 1000 Volatility Factor	2.8	0.5	0.7	0.9	-6.4	-22.9	-33.5	-33.5
Russell 1000 Size Factor	2.3	0.1	0.5	0.5	-7.4	-26.4	-42.3	-42.3
Russell 1000	3.1	0.5	0.8	0.8	-8.5	-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

Top 10 Constituents - Russell 1000 Comprehensive Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
McKesson	Personal Care Drug and Grocery Stores	532,555	1.01
Arch Capital Gp	Non-life Insurance	501,376	0.95
Cardinal Health	Pharmaceuticals and Biotechnology	468,325	0.89
Leidos Holdings	Software and Computer Services	404,257	0.77
Vistra Corp	Electricity	386,098	0.73
Pulte Group	Household Goods and Home Construction	341,616	0.65
Cencora Inc	Personal Care Drug and Grocery Stores	335,832	0.64
GoDaddy	Software and Computer Services	323,390	0.61
Ferguson Enterprises	Industrial Support Services	315,370	0.60
Cboe Global Markets	Investment Banking and Brokerage Services	302,675	0.57
Totals		**3,911,493**	**7.41**

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	115	7,639,027	14.46
1510	Telecommunications	15	1,091,028	2.07
2010	Health Care	78	4,586,895	8.68
3010	Banks	33	1,006,510	1.91
3020	Financial Services	51	2,807,166	5.32
3030	Insurance	39	4,114,214	7.79
3510	Real Estate	51	1,473,154	2.79
4010	Automobiles and Parts	9	609,347	1.15
4020	Consumer Products and Services	44	3,159,228	5.98
4030	Media	14	600,946	1.14
4040	Retailers	36	2,358,503	4.47
4050	Travel and Leisure	32	1,454,362	2.75
4510	Food Beverage and Tobacco	34	2,124,577	4.02
4520	Personal Care Drug and Grocery Stores	16	2,265,701	4.29
5010	Construction and Materials	32	2,699,403	5.11
5020	Industrial Goods and Services	148	7,957,542	15.07
5510	Basic Resources	14	1,116,075	2.11
5520	Chemicals	19	808,087	1.53
6010	Energy	30	1,337,030	2.53
6510	Utilities	43	3,606,197	6.83
Totals		**853**	**52,814,990**	**100.00**

Index Characteristics - Russell 1000 Comprehensive Factor

Attributes	Russell 1000 Comprehensive Factor
Number of constituents	853
Dividend Yield %	1.54
Constituent (Wgt %)	
Average	0.12
Largest	1.01
Median	0.07
Top 10 Holdings (Wgt %)	7.42

Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Momentum Factor
Number of constituents	214	710	521
Dividend Yield %	0.90	2.09	1.06
Constituent (Wgt %)			
Average	0.47	0.14	0.19
Largest	10.49	3.22	10.76
Median	0.14	0.07	0.06
Top 10 Holdings (Wgt %)	51.07	19.88	38.74

Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Volatility Factor	Russell 1000 Size Factor
Number of constituents	239	662
Dividend Yield %	1.50	1.40
Constituent (Wgt %)		
Average	0.42	0.15
Largest	9.59	0.87
Median	0.19	0.13
Top 10 Holdings (Wgt %)	38.40	5.59

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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