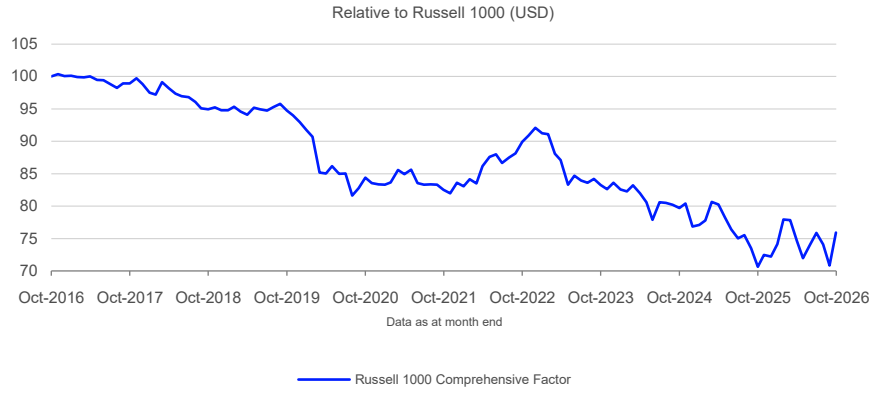
Russell 1000® Comprehensive Factor Index

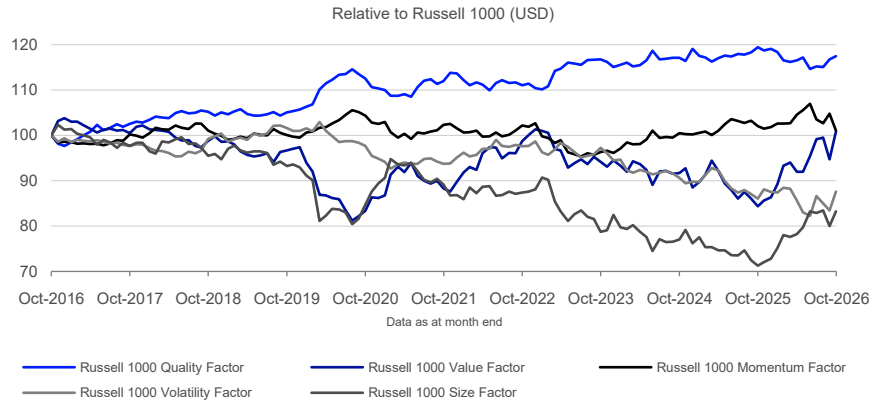
Data as at: 30 October 2026

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	1.5	7.6	17.3	20.2	70.6	57.6	19.5	9.5	10.4	11.8	15.5
Russell 1000 Quality Factor	3.5	6.6	10.0	10.0	88.2	79.6	23.5	12.4	13.1	13.9	16.0
Russell 1000 Value Factor	3.2	15.9	30.3	33.6	100.3	95.5	26.1	14.3	12.2	12.6	15.7
Russell 1000 Momentum Factor	-0.9	2.2	10.7	10.7	96.2	69.1	25.2	11.1	15.2	15.3	16.3
Russell 1000 Volatility Factor	2.6	8.1	11.6	13.8	68.5	60.0	19.0	9.9	9.5	10.1	13.6
Russell 1000 Size Factor	1.9	12.5	27.5	30.6	97.8	59.9	25.5	9.8	16.7	16.3	18.5
Russell 1000	1.5	5.7	11.5	11.8	87.0	71.2	23.2	11.4	12.9	13.2	15.5

* 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)	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	1.9	1.6	0.6	0.7	-7.0	-16.3	-20.6	-39.9
Russell 1000 Quality Factor	0.8	1.7	0.8	1.1	-10.8	-19.6	-26.6	-32.1
Russell 1000 Value Factor	2.7	2.0	0.9	0.9	-6.4	-15.8	-20.2	-39.6
Russell 1000 Momentum Factor	0.7	1.7	0.7	1.0	-9.1	-19.8	-25.6	-34.1
Russell 1000 Volatility Factor	1.4	1.9	0.7	1.0	-7.8	-15.2	-22.9	-33.5
Russell 1000 Size Factor	1.8	1.6	0.5	0.7	-9.2	-23.1	-26.4	-42.3
Russell 1000	0.9	1.8	0.7	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 %
Allstate Corp	Non-life Insurance	693,124	1.00
McKesson	Personal Care Drug and Grocery Stores	590,081	0.85
Archer Daniels Midland	Food Producers	574,680	0.83
Regeneron Phar	Pharmaceuticals and Biotechnology	553,780	0.80
Simon Property Group	Real Estate Investment Trusts	392,730	0.56
Travelers Cos Inc.	Non-life Insurance	387,877	0.56
CF Industries Holdings	Chemicals	375,444	0.54
United Therapeutics	Pharmaceuticals and Biotechnology	369,094	0.53
Cincinnati Fin Cp	Non-life Insurance	367,954	0.53
Arch Capital Gp	Non-life Insurance	362,630	0.52
Totals		**4,667,395**	**6.71**

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	104	6,371,447	9.17
1510	Telecommunications	16	854,272	1.23
2010	Health Care	78	8,872,039	12.76
3010	Banks	30	863,810	1.24
3020	Financial Services	54	3,349,406	4.82
3030	Insurance	40	5,227,783	7.52
3510	Real Estate	52	3,495,843	5.03
4010	Automobiles and Parts	9	849,399	1.22
4020	Consumer Products and Services	34	2,353,350	3.39
4030	Media	14	925,076	1.33
4040	Retailers	35	2,709,413	3.90
4050	Travel and Leisure	39	2,446,568	3.52
4510	Food Beverage and Tobacco	34	3,341,721	4.81
4520	Personal Care Drug and Grocery Stores	17	2,499,851	3.60
5010	Construction and Materials	33	1,693,668	2.44
5020	Industrial Goods and Services	157	11,327,155	16.29
5510	Basic Resources	20	1,792,053	2.58
5520	Chemicals	15	874,593	1.26
6010	Energy	37	4,406,980	6.34
6510	Utilities	43	5,263,438	7.57
Totals		**861**	**69,517,865**	**100.00**

Index Characteristics - Russell 1000 Comprehensive Factor

Attributes	Russell 1000 Comprehensive Factor
Number of constituents	861
Dividend Yield %	1.80
Constituent (Wgt %)	
Average	0.12
Largest	1.00
Median	0.08
Top 10 Holdings (Wgt %)	6.72

Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Momentum Factor
Number of constituents	307	746	470
Dividend Yield %	0.82	1.90	0.95
Constituent (Wgt %)			
Average	0.33	0.13	0.21
Largest	15.25	2.77	9.72
Median	0.08	0.07	0.06
Top 10 Holdings (Wgt %)	46.83	13.56	43.35

Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Volatility Factor	Russell 1000 Size Factor
Number of constituents	281	664
Dividend Yield %	1.44	1.44
Constituent (Wgt %)		
Average	0.36	0.15
Largest	11.30	0.80
Median	0.14	0.13
Top 10 Holdings (Wgt %)	41.31	6.42

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