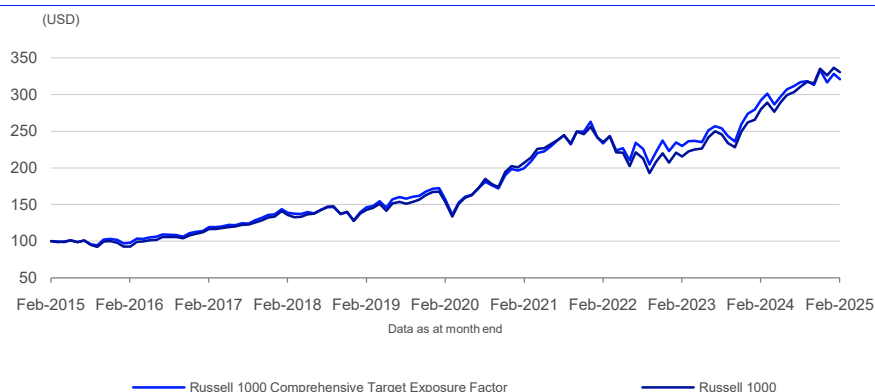


# Russell 1000 Comprehensive Target Exposure Factor Index

Data as at: 28 February 2025

The Russell 1000 Comprehensive Target Exposure Factor Index is a benchmark designed to maintain a constant level of targeted active factor exposure against the Russell 1000 Index at review date, while minimizing off-target consequential exposures. The factors targeted are: 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. The index also seeks to maintain market, industry and country neutrality.

## 10-Year Performance - 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 Target Exposure Factor	-3.8	1.3	1.4	9.8	37.5	104.2	11.2	15.3	13.3	17.2	18.5
Russell 1000	-1.4	6.4	1.4	18.1	40.7	114.9	12.1	16.5	13.1	17.1	18.2

\* 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 Comprehensive Target Exposure Factor	6.1	10.8	21.2	-6.1	33.5	15.8	32.4	-15.3	22.9	15.6
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 Comprehensive Target Exposure Factor	0.7	0.6	0.8	0.8		-8.3	-18.3	-30.7	-36.3
Russell 1000	1.4	0.7	0.9	0.8		-8.5	-22.4	-29.1	-34.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### 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.

Top 10 Constituents

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Berkshire Hathaway B	Financials	2,971,643	5.56
Costco Wholesale Corp	Consumer Discretionary	2,933,551	5.49
Intuit	Technology	2,613,051	4.89
Nvidia	Technology	2,398,767	4.49
Microsoft Corp	Technology	2,286,192	4.28
Amazon.Com	Consumer Discretionary	1,570,902	2.94
Amphenol Corp A	Technology	1,562,640	2.92
Alphabet Class A	Technology	1,477,104	2.76
Alphabet Class C	Technology	1,231,760	2.30
Apple Inc.	Technology	1,119,867	2.09
Totals		20,165,477	37.72

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	57	18,264,556	34.16
15	Telecommunications	12	1,077,178	2.01
20	Health Care	51	5,553,367	10.39
30	Financials	62	6,418,413	12.01
35	Real Estate	29	1,279,581	2.39
40	Consumer Discretionary	49	8,349,052	15.62
45	Consumer Staples	22	2,285,619	4.28
50	Industrials	89	6,176,683	11.55
55	Basic Materials	12	764,618	1.43
60	Energy	14	1,900,711	3.56
65	Utilities	21	1,390,161	2.60
Totals		418	53,459,940	100.00

Index Characteristics

Attributes	Russell 1000 Comprehensive Target Exposure Factor
Number of constituents	418
Dividend Yield %	1.11
Constituent (Wgt %)	
Average	0.24
Largest	5.56
Median	0.05
Top 10 Holdings (Wgt %)	37.72

INFORMATION

Index Universe

Russell 1000

Index Launch

10 February 2020

Base Date

30 June 2010

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi annually in June and December

History

Available from June 2000

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