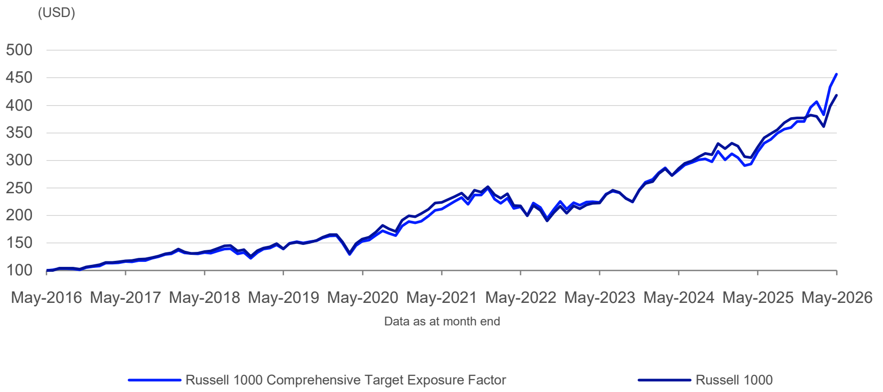
Russell 1000 Comprehensive Target Exposure Factor Index

Data as at: 29 May 2026

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	12.4	23.2	23.3	44.8	104.3	116.0	26.9	16.7	14.3	13.8	17.2
Russell 1000	10.0	10.9	10.9	28.8	87.6	87.0	23.3	13.3	12.0	13.1	15.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Comprehensive Target Exposure Factor	10.8	21.2	-6.1	33.5	15.8	32.4	-15.3	22.9	15.6	23.2
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 Target Exposure Factor	3.0	1.9	1.0	1.0	-9.9	-18.2	-23.1	-36.3
Russell 1000	2.4	1.8	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

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 %
Lam Research	Technology	6,205,986	8.14
Analog Devices	Technology	4,082,120	5.35
Apple Inc.	Technology	3,420,872	4.49
Amphenol Corp A	Technology	3,348,597	4.39
Walmart	Consumer Discretionary	3,157,032	4.14
Microsoft Corp	Technology	2,940,047	3.86
Texas Instruments	Technology	2,365,332	3.10
Costco Wholesale Corp	Consumer Discretionary	2,062,337	2.70
Berkshire Hathaway B	Financials	2,050,045	2.69
Alphabet Class A	Technology	2,043,305	2.68
Totals		**31,675,674**	**41.53**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	35	35,628,305	46.72
15	Telecommunications	6	1,578,789	2.07
20	Health Care	34	5,255,161	6.89
30	Financials	33	6,609,027	8.67
35	Real Estate	17	1,273,267	1.67
40	Consumer Discretionary	46	9,469,631	12.42
45	Consumer Staples	12	2,365,195	3.10
50	Industrials	47	9,366,148	12.28
55	Basic Materials	6	1,029,002	1.35
60	Energy	7	2,280,818	2.99
65	Utilities	27	1,409,745	1.85
Totals		**270**	**76,265,087**	**100.00**

Index Characteristics

Attributes	Russell 1000 Comprehensive Target Exposure Factor
Number of constituents	270
Dividend Yield %	1.02
Constituent (Wgt %)	
Average	0.37
Largest	8.14
Median	0.05
Top 10 Holdings (Wgt %)	41.54

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

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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