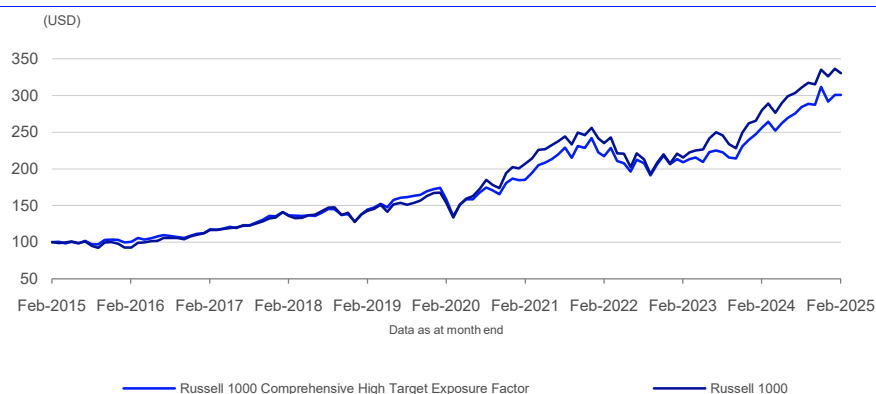


# Russell 1000 Comprehensive High Target Exposure Factor Index

Data as at: 28 February 2025

The Russell 1000 Comprehensive High Target Exposure Factor Index is a benchmark designed to maintain a constant high level of targeted active factor exposure against the Russell 1000 Index at review date, with constraints applied to 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.

## 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 High Target Exposure Factor | -3.4     | 5.9 | 3.1 | 17.6 | 38.6 | 90.2  | 11.5         | 13.7 | 11.2           | 15.0 | 17.5 |
| 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 High Target Exposure Factor | 7.5  | 8.3  | 21.5 | -5.7 | 34.9 | 8.3  | 29.7 | -14.8 | 16.1 | 21.9 |
| 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 High Target Exposure Factor | 1.5               | 0.7 | 0.8 | 0.8  |  | -6.6         | -19.7 | -31.6 | -36.4 |
| 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             | 3,050,128       | 5.65  |
| Costco Wholesale Corp | Consumer Discretionary | 2,924,976       | 5.42  |
| Walmart               | Consumer Discretionary | 2,890,697       | 5.36  |
| Nvidia                | Technology             | 2,214,066       | 4.10  |
| McKesson              | Consumer Staples       | 1,641,202       | 3.04  |
| Apple Inc.            | Technology             | 1,469,175       | 2.72  |
| Progressive Corp      | Financials             | 1,158,025       | 2.15  |
| Alphabet Class A      | Technology             | 1,127,649       | 2.09  |
| Alphabet Class C      | Technology             | 1,075,778       | 1.99  |
| Microsoft Corp        | Technology             | 1,067,662       | 1.98  |
| Totals                |                        | 18,619,358      | 34.50 |

ICB Industry Breakdown

| ICB Code | ICB Industry           | No. of Cons | Net MCap (USDm) | Wgt %  |
|----------|------------------------|-------------|-----------------|--------|
| 10       | Technology             | 59          | 11,936,680      | 22.12  |
| 15       | Telecommunications     | 13          | 2,258,249       | 4.18   |
| 20       | Health Care            | 31          | 2,045,761       | 3.79   |
| 30       | Financials             | 55          | 9,588,160       | 17.77  |
| 35       | Real Estate            | 6           | 172,908         | 0.32   |
| 40       | Consumer Discretionary | 50          | 8,738,290       | 16.19  |
| 45       | Consumer Staples       | 34          | 5,558,986       | 10.30  |
| 50       | Industrials            | 104         | 10,080,365      | 18.68  |
| 55       | Basic Materials        | 7           | 986,910         | 1.83   |
| 60       | Energy                 | 7           | 233,884         | 0.43   |
| 65       | Utilities              | 29          | 2,369,319       | 4.39   |
| Totals   |                        | 395         | 53,969,511      | 100.00 |

Index Characteristics

| Attributes              | Russell 1000 Comprehensive High Target Exposure Factor |
|-------------------------|--|
| Number of constituents  | 395  |
| Dividend Yield %        | 1.38   |
| Constituent (Wgt %)     |  |
| Average                 | 0.25   |
| Largest                 | 5.65   |
| Median                  | 0.05   |
| Top 10 Holdings (Wgt %) | 34.50  |

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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