Russell 1000 Comprehensive High Target Exposure Factor Index

Data as at: 30 October 2026

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	-3.3	-1.7	7.5	9.9	70.9	58.3	19.6	9.6	12.4	11.2	14.9
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

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Comprehensive High Target Exposure Factor	8.3	21.5	-5.7	34.9	8.3	29.7	-14.8	16.1	21.9	16.7
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 High Target Exposure Factor	0.8	1.8	0.6	0.9	-9.6	-14.5	-22.9	-36.4
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

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 %
Johnson & Johnson	Health Care	3,789,863	5.91
Apple Inc.	Technology	3,262,936	5.09
Lam Research	Technology	2,475,178	3.86
Walmart	Consumer Discretionary	2,238,819	3.49
Berkshire Hathaway B	Financials	2,024,198	3.16
Amphenol Corp A	Technology	1,963,420	3.06
Caterpillar	Industrials	1,959,887	3.06
McKesson	Consumer Staples	1,852,149	2.89
Altria Group	Consumer Staples	1,714,094	2.67
Corning	Technology	1,565,769	2.44
Totals		**22,846,315**	**35.63**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	48	16,543,064	25.80
15	Telecommunications	12	3,345,870	5.22
20	Health Care	29	6,653,377	10.37
30	Financials	54	9,156,826	14.28
35	Real Estate	13	223,323	0.35
40	Consumer Discretionary	42	5,318,221	8.29
45	Consumer Staples	25	6,928,291	10.80
50	Industrials	85	11,204,954	17.47
55	Basic Materials	12	2,155,206	3.36
60	Energy	11	430,379	0.67
65	Utilities	36	2,170,375	3.38
Totals		**367**	**64,129,886**	**100.00**

Index Characteristics

Attributes	Russell 1000 Comprehensive High Target Exposure Factor
Number of constituents	367
Dividend Yield %	1.29
Constituent (Wgt %)	
Average	0.27
Largest	5.91
Median	0.05
Top 10 Holdings (Wgt %)	35.63

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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