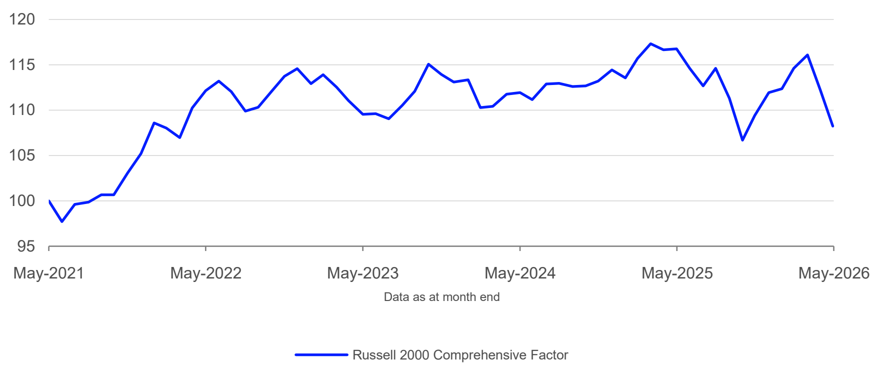
Russell 2000® Comprehensive Factor Index

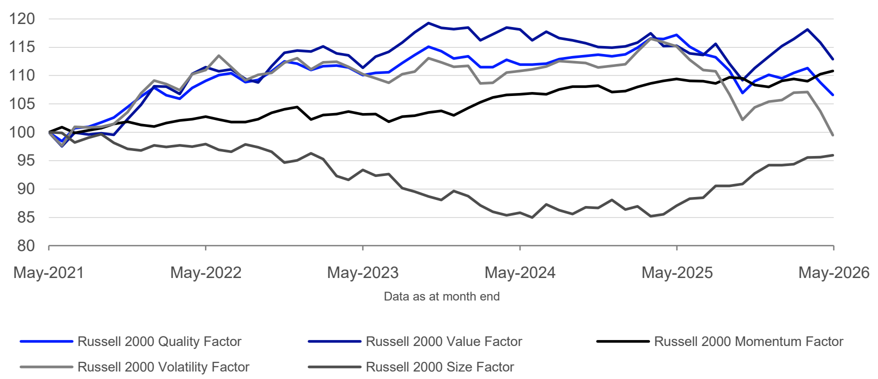
Data as at: 29 May 2026

The Russell 2000 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.

5-Year Comprehensive Factor Performance relative to Russell 2000 - Total Return



5-Year Single Factors Performance relative to Russell 2000 - 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 2000 Comprehensive Factor	5.1	16.2	14.3	32.7	71.9	49.1	19.8	8.3	16.1	19.1	18.8
Russell 2000 Quality Factor	7.4	14.9	14.4	30.2	68.4	46.8	19.0	8.0	16.5	18.9	19.1
Russell 2000 Value Factor	7.9	19.2	17.7	40.2	76.4	55.5	20.8	9.2	17.6	20.6	20.1
Russell 2000 Momentum Factor	12.7	20.2	21.2	44.9	86.8	52.6	23.2	8.8	20.0	20.4	20.5
Russell 2000 Volatility Factor	3.5	12.0	11.5	23.7	57.0	37.0	16.2	6.5	15.7	18.3	18.1
Russell 2000 Size Factor	13.2	21.5	20.4	57.7	78.7	32.2	21.4	5.7	21.0	22.9	21.9
Russell 2000	11.3	17.5	18.2	43.1	73.9	37.7	20.3	6.6	19.1	20.4	20.5

* 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 2000 Index, which represents small 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 2000 Comprehensive Factor	29.1	9.5	-9.7	21.0	2.5	27.7	-13.4	15.4	12.8	10.3
Russell 2000 Quality Factor	24.2	11.5	-7.9	22.5	8.6	23.4	-16.1	17.9	11.9	9.6
Russell 2000 Value Factor	28.0	10.6	-14.6	22.7	8.6	35.9	-13.2	20.8	8.5	11.2
Russell 2000 Momentum Factor	18.4	14.6	-11.9	25.8	20.3	12.1	-18.0	15.3	16.0	13.7
Russell 2000 Volatility Factor	25.7	10.7	-8.9	25.7	4.2	23.2	-15.8	15.4	11.7	6.4
Russell 2000 Size Factor	23.9	13.0	-11.5	22.2	15.9	24.1	-21.9	10.3	9.6	20.6
Russell 2000	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9	11.5	12.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000 Comprehensive Factor	1.9	1.1	0.4	0.5	-8.3	-24.0	-24.5	-45.5
Russell 2000 Quality Factor	1.7	1.0	0.4	0.6	-8.3	-25.3	-26.6	-41.5
Russell 2000 Value Factor	2.2	1.0	0.5	0.5	-9.2	-26.1	-26.1	-48.6
Russell 2000 Momentum Factor	2.1	1.1	0.4	0.6	-11.7	-27.1	-32.1	-42.1
Russell 2000 Volatility Factor	1.4	0.9	0.4	0.5	-9.4	-23.6	-24.4	-41.0
Russell 2000 Size Factor	2.6	0.9	0.3	0.5	-9.9	-28.9	-38.0	-48.4
Russell 2000	2.2	1.0	0.3	0.5	-11.0	-27.5	-31.9	-41.8

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

Top 10 Constituents - Russell 2000 Comprehensive Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Dana	Automobiles and Parts	14,551	0.46
Constellium SE	Industrial Metals and Mining	14,130	0.44
Seneca Food A	Food Producers	13,351	0.42
International Seaways	Industrial Transportation	12,916	0.41
Teekay Tankers	Industrial Transportation	11,672	0.37
Scorpio Tankers	Industrial Transportation	11,218	0.35
StoneX Group Inc	Investment Banking and Brokerage Services	10,784	0.34
Healthcare Services	Health Care Providers	10,585	0.33
Garrett Motion	Automobiles and Parts	10,274	0.32
DHT Holdings	Industrial Transportation	10,213	0.32
Totals		**119,694**	**3.77**

INFORMATION

Index Universe

Russell 2000

Index Launch

22 June 2016

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 2007

ICB Supersector Breakdown - Russell 2000 Comprehensive Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	113	193,915	6.10
1510	Telecommunications	32	56,788	1.79
2010	Health Care	161	276,457	8.70
3010	Banks	234	536,252	16.88
3020	Financial Services	76	158,235	4.98
3030	Insurance	43	106,155	3.34
3510	Real Estate	89	260,784	8.21
4010	Automobiles and Parts	19	76,484	2.41
4020	Consumer Products and Services	84	190,312	5.99
4030	Media	21	35,536	1.12
4040	Retailers	40	73,522	2.31
4050	Travel and Leisure	44	81,345	2.56
4510	Food Beverage and Tobacco	28	72,986	2.30
4520	Personal Care Drug and Grocery Stores	16	52,120	1.64
5010	Construction and Materials	39	97,655	3.07
5020	Industrial Goods and Services	186	525,525	16.54
5510	Basic Resources	33	86,211	2.71
5520	Chemicals	19	39,783	1.25
6010	Energy	81	169,772	5.34
6510	Utilities	30	86,967	2.74
Totals		**1388**	**3,176,807**	**100.00**

Index Characteristics - Russell 2000 Comprehensive Factor

Attributes	Russell 2000 Comprehensive Factor
Number of constituents	1388
Dividend Yield %	2.03
Constituent (Wgt %)	
Average	0.07
Largest	0.46
Median	0.06
Top 10 Holdings (Wgt %)	3.76

Index Characteristics - Russell 2000 Single Factors

Attributes	Russell 2000 Quality Factor	Russell 2000 Value Factor	Russell 2000 Momentum Factor
Number of constituents	861	1137	1475
Dividend Yield %	1.52	1.54	0.89
Constituent (Wgt %)			
Average	0.12	0.09	0.07
Largest	1.63	1.37	3.24
Median	0.07	0.04	0.03
Top 10 Holdings (Wgt %)	9.54	8.65	12.73

Index Characteristics - Russell 2000 Single Factors (cont.)

Attributes	Russell 2000 Volatility Factor	Russell 2000 Size Factor
Number of constituents	677	1272
Dividend Yield %	1.77	1.20
Constituent (Wgt %)		
Average	0.15	0.08
Largest	1.11	0.95
Median	0.11	0.06
Top 10 Holdings (Wgt %)	7.69	6.62

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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