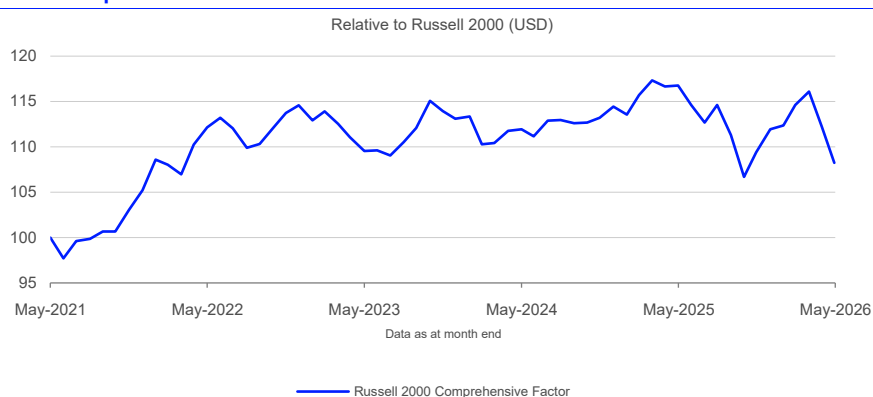


# Russell 2000<sup>®</sup> Comprehensive Factor Index

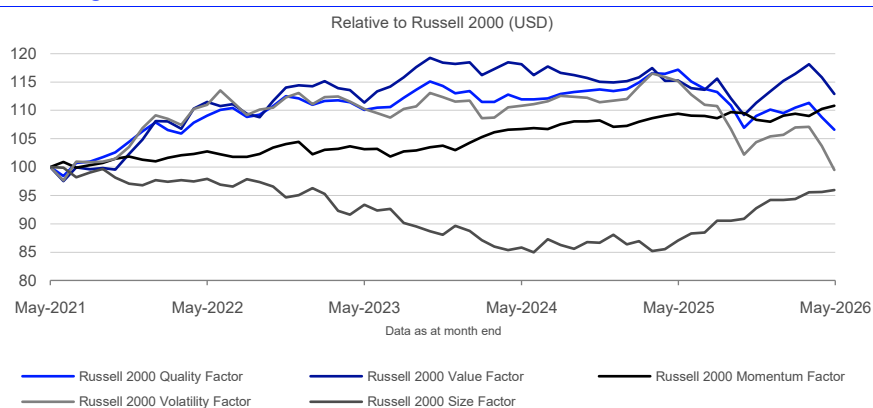
Data as at: 29 May 2026

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
Constellation 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
<b>Totals</b>		<b>119,694</b>	<b>3.77</b>

**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
<b>Totals</b>		<b>1388</b>	<b>3,176,807</b>	<b>100.00</b>

## 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

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659