

# Russell 1000 Comprehensive High Target Exposure Factor Index

Data as at: 30 April 2021

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	11.2	24.0	9.9	36.2	51.2	98.0	14.8	14.6	16.9	20.1	14.4
Russell 1000	12.5	30.0	11.6	49.5	69.5	126.5	19.2	17.8	18.2	20.5	15.4

\* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
Russell 1000 Comprehensive High Target Exposure Factor	10.9	14.2	40.8	18.8	7.5	8.3	21.5	-5.7	34.9	8.3
Russell 1000	1.5	16.4	33.1	13.2	0.9	12.1	21.7	-4.8	31.4	21.0

## 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	2.1	0.8	1.0	1.2	-8.8	-36.4	-36.4	-36.4
Russell 1000	2.7	1.0	1.2	1.0	-9.3	-34.6	-34.6	-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	2,042,013	5.32
Apple Inc.	Technology	1,825,629	4.75
Danaher Corp	Health Care	1,741,005	4.53
Costco Wholesale Corp	Consumer Discretionary	1,665,159	4.34
Microsoft Corp	Technology	1,316,574	3.43
Walmart	Consumer Discretionary	1,224,647	3.19
Progressive Corp	Financials	1,160,095	3.02
Fedex Corporation	Industrials	1,154,592	3.01
CVS Health Corporation	Consumer Staples	1,119,933	2.92
Idexx Labs	Health Care	917,664	2.39
<b>Totals</b>		<b>14,167,311</b>	<b>36.89</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	35	6,593,399	17.17
15	Telecommunications	6	751,168	1.96
20	Health Care	27	5,137,548	13.38
30	Financials	34	6,575,177	17.12
35	Real Estate	5	654,082	1.70
40	Consumer Discretionary	22	5,554,996	14.47
45	Consumer Staples	21	4,139,968	10.78
50	Industrials	53	7,532,493	19.62
55	Basic Materials	8	556,719	1.45
60	Energy	1	6,721	0.02
65	Utilities	19	896,991	2.34
<b>Totals</b>		<b>231</b>	<b>38,399,262</b>	<b>100.00</b>

**Index Characteristics**

Attributes	Russell 1000 Comprehensive High Target Exposure Factor
Number of constituents	231
Dividend Yield %	1.06
Constituent (Wgt %)	
Average	0.43
Largest	5.32
Median	0.10
Top 10 Holdings (Wgt %)	36.90

**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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