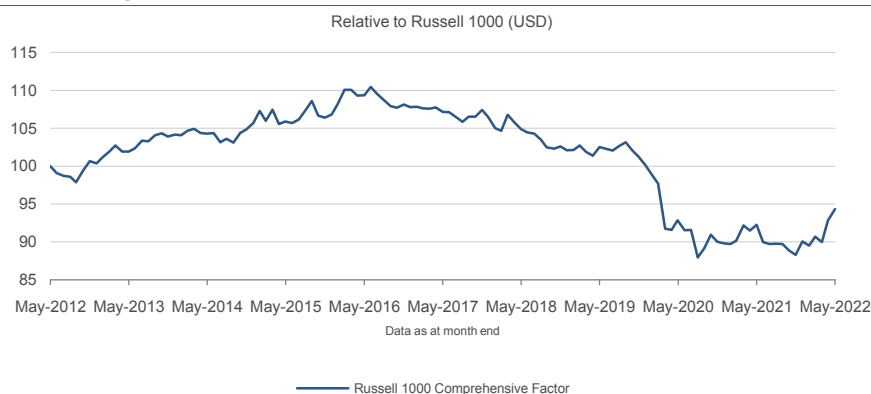


Russell 1000[®] Comprehensive Factor Index

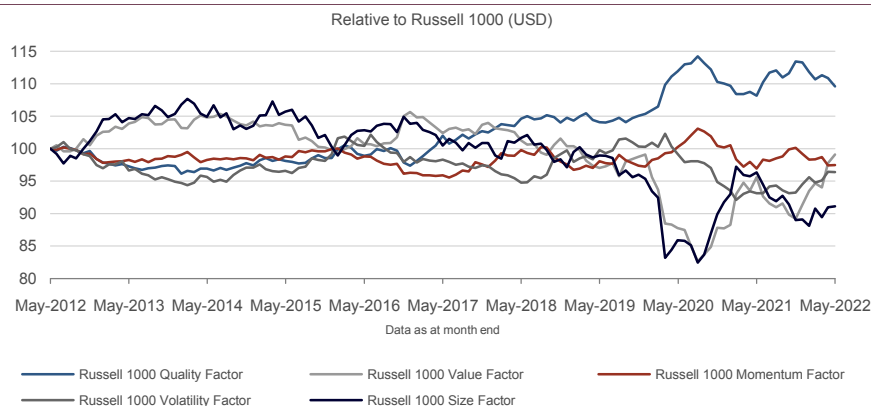
Data as at: 31 May 2022

The Russell 1000 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.

10-Year Comprehensive Factor Performance relative to Russell 1000 - Total Return



10-Year Single Factors Performance relative to Russell 1000 - 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 Factor	-2.2	-4.1	-9.6	-0.5	43.7	63.0	12.9	10.3	17.3	24.4	17.6
Russell 1000 Quality Factor	-6.9	-13.3	-16.5	-1.4	64.5	99.0	18.1	14.8	19.4	21.6	17.0
Russell 1000 Value Factor	-1.6	-0.3	-6.4	0.8	59.5	79.2	16.8	12.4	15.4	24.2	18.4
Russell 1000 Momentum Factor	-6.8	-12.6	-15.2	-2.2	55.2	88.2	15.8	13.5	20.0	22.6	17.2
Russell 1000 Volatility Factor	-4.4	-7.2	-12.0	0.7	50.9	81.6	14.7	12.7	16.4	19.6	15.4
Russell 1000 Size Factor	-5.6	-8.1	-11.8	-8.0	43.8	67.9	12.9	10.9	19.5	28.4	20.4
Russell 1000	-6.0	-10.2	-13.7	-2.7	56.2	85.2	16.0	13.1	18.6	21.9	16.9

* 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 1000 Index, which represents large 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Russell 1000 Comprehensive Factor	16.5	38.2	14.9	2.0	13.1	20.2	-8.7	28.9	8.4	26.8
Russell 1000 Quality Factor	16.1	31.7	13.3	2.1	10.7	28.1	-2.7	32.2	26.3	30.2
Russell 1000 Value Factor	18.8	36.4	12.9	-3.3	18.7	19.7	-8.1	29.8	7.1	31.7
Russell 1000 Momentum Factor	15.4	33.6	12.7	2.7	7.9	22.8	-4.4	30.9	24.6	25.2
Russell 1000 Volatility Factor	13.3	29.6	15.9	3.1	11.6	20.0	-2.4	32.2	13.7	26.9
Russell 1000 Size Factor	19.2	36.6	11.3	-2.3	16.0	18.3	-8.3	29.0	16.4	22.8
Russell 1000	16.4	33.1	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Comprehensive Factor	0.0	0.4	0.6	1.0	-14.6	-39.9	-39.9	-39.9
Russell 1000 Quality Factor	-0.1	0.7	0.9	1.1	-21.9	-32.1	-32.1	-32.1
Russell 1000 Value Factor	0.1	0.6	0.7	1.0	-12.2	-39.6	-39.6	-39.6
Russell 1000 Momentum Factor	-0.1	0.6	0.8	1.0	-21.0	-34.1	-34.1	-34.1
Russell 1000 Volatility Factor	0.0	0.6	0.8	1.1	-17.3	-33.5	-33.5	-33.5
Russell 1000 Size Factor	-0.4	0.4	0.5	0.8	-19.8	-42.3	-42.3	-42.3
Russell 1000	-0.1	0.6	0.8	1.0	-18.9	-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

Top 10 Constituents - Russell 1000 Comprehensive Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
HP	Technology Hardware and Equipment	528,442	1.30
Autozone	Retailers	358,695	0.88
Kroger	Personal Care Drug and Grocery Stores	294,062	0.73
Hewlett Packard Enterprise	Software and Computer Services	237,830	0.59
Genuine Parts	Automobiles and Parts	237,575	0.59
Amdocs	Software and Computer Services	223,963	0.55
Anthem	Health Care Providers	213,931	0.53
Quanta Services	Construction and Materials	207,576	0.51
KLA Corporation	Technology Hardware and Equipment	205,599	0.51
Tractor Supply	Retailers	205,112	0.51
Totals		2,712,785	6.69

INFORMATION**Index Universe**

Russell 1000

Index Launch

28 September 2015

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 2001

ICB Supersector Breakdown - Russell 1000 Comprehensive Factor

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	106	6,838,712	16.86
1510	Telecommunications	15	499,314	1.23
2010	Health Care	85	3,537,038	8.72
3010	Banks	36	949,468	2.34
3020	Financial Services	51	2,547,266	6.28
3030	Insurance	42	2,917,127	7.19
3510	Real Estate	59	2,378,444	5.86
4010	Automobiles and Parts	8	556,154	1.37
4020	Consumer Products and Services	45	1,630,099	4.02
4030	Media	18	668,415	1.65
4040	Retailers	34	2,176,410	5.37
4050	Travel and Leisure	16	311,822	0.77
4510	Food Beverage and Tobacco	32	1,508,693	3.72
4520	Personal Care Drug and Grocery Stores	15	1,138,670	2.81
5010	Construction and Materials	25	1,537,942	3.79
5020	Industrial Goods and Services	138	6,194,681	15.27
5510	Basic Resources	14	891,517	2.20
5520	Chemicals	21	815,456	2.01
6010	Energy	28	707,001	1.74
6510	Utilities	41	2,752,983	6.79
Totals		829	40,557,210	100.00

Index Characteristics - Russell 1000 Comprehensive Factor

Attributes	Russell 1000 Comprehensive Factor
Number of constituents	829
Dividend Yield %	1.76
Constituent (Wgt %)	
Average	0.12
Largest	1.30
Median	0.08
Top 10 Holdings (Wgt %)	6.70

Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Momentum Factor
Number of constituents	369	691	572
Dividend Yield %	1.20	2.10	1.43
Constituent (Wgt %)			
Average	0.27	0.14	0.17
Largest	10.28	3.27	8.36
Median	0.08	0.06	0.06
Top 10 Holdings (Wgt %)	39.10	19.55	31.44

Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Volatility Factor	Russell 1000 Size Factor
Number of constituents	237	649
Dividend Yield %	1.62	1.59
Constituent (Wgt %)		
Average	0.42	0.15
Largest	8.44	0.69
Median	0.20	0.15
Top 10 Holdings (Wgt %)	34.38	4.73

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