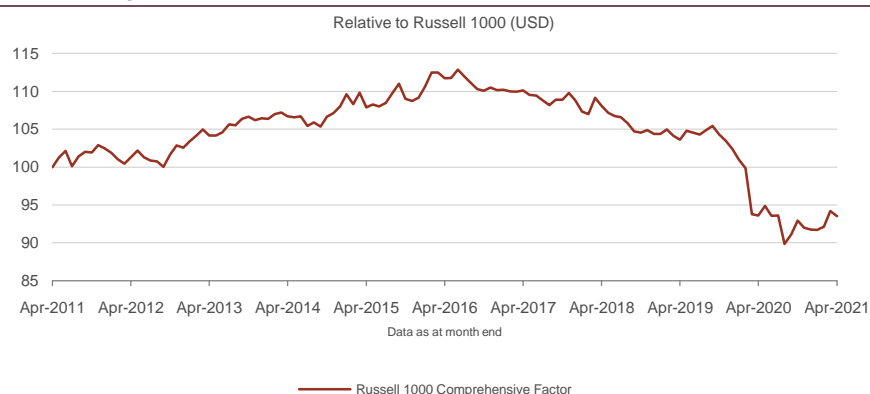


# Russell 1000<sup>®</sup> Comprehensive Factor Index

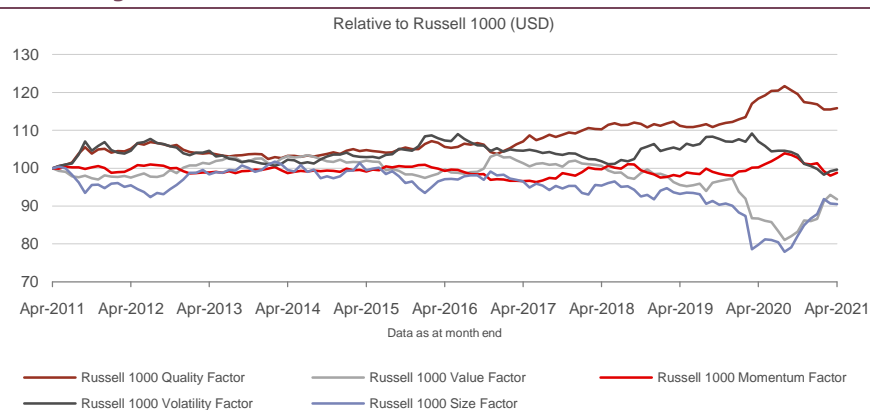
Data as at: 30 April 2021

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	14.8	30.9	13.7	49.3	46.7	89.6	13.6	13.6	18.6	23.3	16.6
Russell 1000 Quality Factor	11.6	26.1	10.3	46.3	78.2	148.4	21.2	20.0	18.4	20.0	15.1
Russell 1000 Value Factor	19.2	43.3	19.0	58.3	54.6	108.4	15.6	15.8	21.0	23.6	17.8
Russell 1000 Momentum Factor	9.7	25.0	9.2	47.3	68.0	125.3	18.9	17.6	19.5	21.1	15.4
Russell 1000 Volatility Factor	12.4	25.2	10.6	39.2	65.9	110.4	18.4	16.0	17.1	18.2	13.9
Russell 1000 Size Factor	15.9	43.3	16.5	69.6	60.9	111.1	17.2	16.1	21.6	27.0	19.7
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

## 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
Russell 1000 Comprehensive Factor	6.3	16.5	38.2	14.9	2.0	13.1	20.2	-8.7	28.9	8.4
Russell 1000 Quality Factor	8.5	16.1	31.7	13.3	2.1	10.7	28.1	-2.7	32.2	26.3
Russell 1000 Value Factor	1.8	18.8	36.4	12.9	-3.3	18.7	19.7	-8.1	29.8	7.1
Russell 1000 Momentum Factor	2.3	15.4	33.6	12.7	2.7	7.9	22.8	-4.4	30.9	24.6
Russell 1000 Volatility Factor	8.5	13.3	29.6	15.9	3.1	11.6	20.0	-2.4	32.2	13.7
Russell 1000 Size Factor	-1.2	19.2	36.6	11.3	-2.3	16.0	18.3	-8.3	29.0	16.4
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 Factor	2.5	0.6	0.8	0.9	-10.4	-39.9	-39.9	-39.9
Russell 1000 Quality Factor	2.4	1.1	1.3	1.2	-10.5	-32.1	-32.1	-32.1
Russell 1000 Value Factor	2.7	0.7	0.9	0.9	-10.9	-39.6	-39.6	-39.6
Russell 1000 Momentum Factor	2.3	0.9	1.1	1.0	-10.2	-34.1	-34.1	-34.1
Russell 1000 Volatility Factor	2.2	1.0	1.2	1.2	-9.5	-33.5	-33.5	-33.5
Russell 1000 Size Factor	3.1	0.7	0.8	0.8	-10.8	-42.3	-42.3	-42.3
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

## Top 10 Constituents - Russell 1000 Comprehensive Factor

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Progressive Corp	Non-life Insurance	382,119	0.96
McKesson	Personal Care Drug and Grocery Stores	332,475	0.83
Cummins	Industrial Engineering	288,209	0.72
HP	Technology Hardware and Equipment	248,437	0.62
Bio-Rad Labs A	Medical Equipment and Services	233,267	0.59
Ebay	Consumer Services	233,097	0.58
Cognizant Tech Solutions	Software and Computer Services	224,192	0.56
Humana	Health Care Providers	212,782	0.53
IAC InterActiveCorp	Software and Computer Services	202,572	0.51
Cadence Design Systems	Software and Computer Services	194,661	0.49
<b>Totals</b>		<b>2,551,810</b>	<b>6.40</b>

## 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	105	6,729,982	16.89
1510	Telecommunications	21	686,335	1.72
2010	Health Care	94	4,733,403	11.88
3010	Banks	42	478,259	1.20
3020	Financial Services	45	2,062,159	5.17
3030	Insurance	41	2,186,297	5.49
3510	Real Estate	67	1,664,569	4.18
4010	Automobiles and Parts	8	488,790	1.23
4020	Consumer Products and Services	46	2,151,313	5.40
4030	Media	21	471,703	1.18
4040	Retailers	29	1,514,210	3.80
4050	Travel and Leisure	25	770,965	1.93
4510	Food Beverage and Tobacco	33	1,467,852	3.68
4520	Personal Care Drug and Grocery Stores	17	1,153,349	2.89
5010	Construction and Materials	20	1,427,490	3.58
5020	Industrial Goods and Services	139	7,559,191	18.97
5510	Basic Resources	11	869,014	2.18
5520	Chemicals	22	884,317	2.22
6010	Energy	21	350,700	0.88
6510	Utilities	40	2,201,827	5.53
<b>Totals</b>		<b>847</b>	<b>39,851,724</b>	<b>100.00</b>

## Index Characteristics - Russell 1000 Comprehensive Factor

Attributes	Russell 1000 Comprehensive Factor
Number of constituents	847
Dividend Yield %	1.37
Constituent (Wgt %)	
Average	0.12
Largest	0.96
Median	0.08
Top 10 Holdings (Wgt %)	6.39

## Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Momentum Factor
Number of constituents	295	708	528
Dividend Yield %	1.18	1.88	0.95
Constituent (Wgt %)			
Average	0.34	0.14	0.19
Largest	10.11	3.41	9.14
Median	0.11	0.07	0.07
Top 10 Holdings (Wgt %)	40.90	19.76	35.52

## Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Volatility Factor	Russell 1000 Size Factor
Number of constituents	216	643
Dividend Yield %	1.48	1.32
Constituent (Wgt %)		
Average	0.46	0.16
Largest	8.18	0.62
Median	0.22	0.15
Top 10 Holdings (Wgt %)	35.86	4.30

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