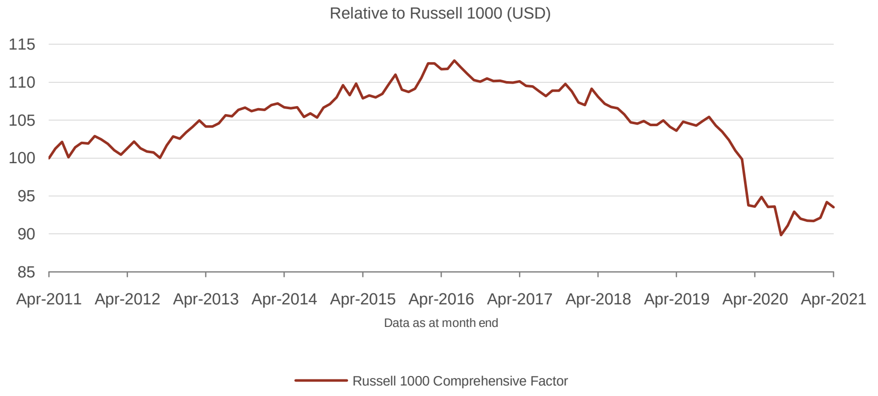
# Russell 1000® Comprehensive Factor Index

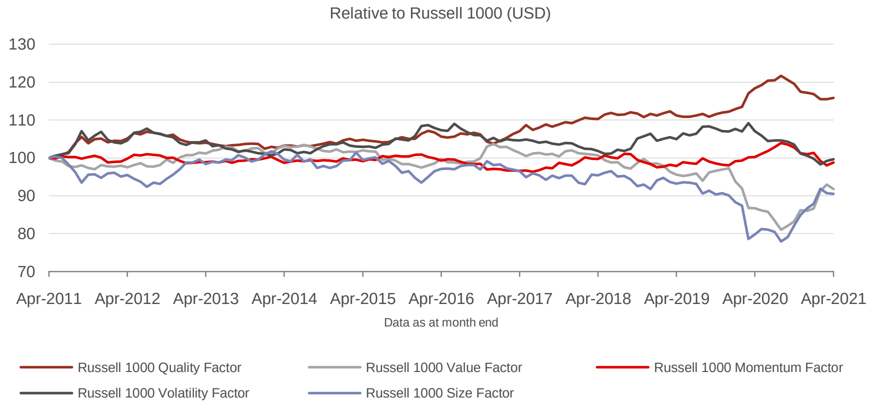
Data as at: 30 April 2021

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 |
| **Totals** | | **2,551,810** | **6.40** |

## 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 |
| **Totals** | | **847** | **39,851,724** | **100.00** |

## 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 |

Data definitions available from info@ftserussell.com

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Services Team office:

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