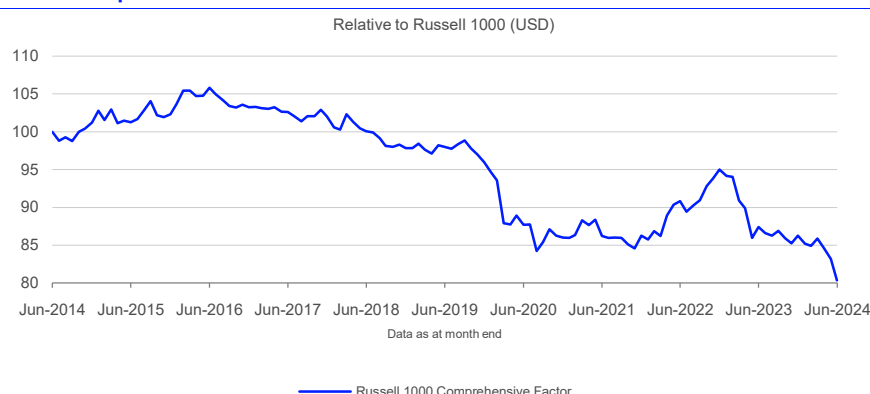


Russell 1000[®] Comprehensive Factor Index

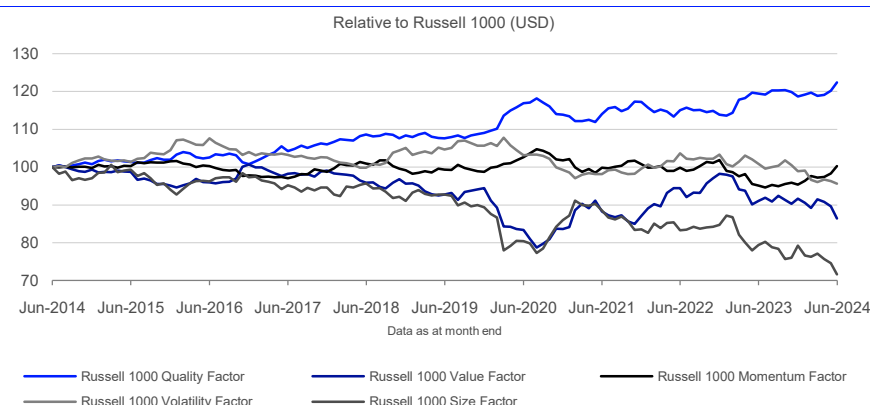
Data as at: 28 June 2024

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	-3.1	6.4	6.4	13.9	19.9	62.2	6.2	10.2	11.3	16.5	19.3
Russell 1000 Quality Factor	6.6	17.8	17.8	26.9	37.9	124.8	11.3	17.6	12.1	18.1	18.6
Russell 1000 Value Factor	-2.1	7.7	7.7	17.6	25.9	84.3	8.0	13.0	11.2	16.0	20.0
Russell 1000 Momentum Factor	6.8	20.0	20.0	30.6	29.1	99.6	8.9	14.8	12.6	17.9	18.5
Russell 1000 Volatility Factor	3.1	10.4	10.4	17.5	25.3	80.8	7.8	12.6	9.2	15.7	16.7
Russell 1000 Size Factor	-3.8	3.2	3.2	11.7	4.0	52.7	1.3	8.8	14.5	20.1	22.7
Russell 1000	3.6	14.2	14.2	23.9	28.6	97.7	8.7	14.6	11.4	17.6	18.5

* 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 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000 Comprehensive Factor	14.9	2.0	13.1	20.2	-8.7	28.9	8.4	26.8	-10.9	14.9
Russell 1000 Quality Factor	13.3	2.1	10.7	28.1	-2.7	32.2	26.3	30.2	-21.4	31.9
Russell 1000 Value Factor	12.9	-3.3	18.7	19.7	-8.1	29.8	7.1	31.7	-8.7	18.0
Russell 1000 Momentum Factor	12.7	2.7	7.9	22.8	-4.4	30.9	24.6	25.2	-18.2	18.4
Russell 1000 Volatility Factor	15.9	3.1	11.6	20.0	-2.4	32.2	13.7	26.9	-16.1	21.2
Russell 1000 Size Factor	11.3	-2.3	16.0	18.3	-8.3	29.0	16.4	22.8	-18.0	18.4
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	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	1.4	0.4	0.5	0.6	-10.8	-20.6	-39.9	-39.9
Russell 1000 Quality Factor	2.3	0.6	0.9	0.9	-9.2	-26.6	-32.1	-32.1
Russell 1000 Value Factor	1.7	0.5	0.7	0.7	-10.8	-20.2	-39.6	-39.6
Russell 1000 Momentum Factor	2.5	0.5	0.8	0.8	-9.4	-25.6	-34.1	-34.1
Russell 1000 Volatility Factor	2.0	0.5	0.8	0.9	-8.6	-22.9	-33.5	-33.5
Russell 1000 Size Factor	0.9	0.1	0.4	0.5	-15.2	-26.4	-42.3	-42.3
Russell 1000	2.3	0.5	0.8	0.8	-10.3	-25.1	-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 %
McKesson	Personal Care Drug and Grocery Stores	539,206	1.16
Cardinal Health	Pharmaceuticals and Biotechnology	482,958	1.04
Cognizant Tech Solutions	Software and Computer Services	465,157	1.00
CDW	Technology Hardware and Equipment	361,527	0.78
Cencora Inc	Personal Care Drug and Grocery Stores	344,428	0.74
Applied Materials	Technology Hardware and Equipment	328,384	0.70
Reliance Inc	Industrial Metals and Mining	328,226	0.70
KLA Corporation	Technology Hardware and Equipment	307,496	0.66
NVR Inc	Household Goods and Home Construction	305,520	0.66
Marathon Petroleum	Oil Gas and Coal	292,646	0.63
Totals		3,755,548	8.05

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	103	9,209,828	19.75
1510	Telecommunications	16	854,553	1.83
2010	Health Care	81	3,633,206	7.79
3010	Banks	34	598,555	1.28
3020	Financial Services	54	2,370,828	5.08
3030	Insurance	40	1,902,207	4.08
3510	Real Estate	54	1,593,531	3.42
4010	Automobiles and Parts	9	592,918	1.27
4020	Consumer Products and Services	39	2,624,801	5.63
4030	Media	21	700,105	1.50
4040	Retailers	32	2,125,425	4.56
4050	Travel and Leisure	31	1,460,742	3.13
4510	Food Beverage and Tobacco	33	1,003,502	2.15
4520	Personal Care Drug and Grocery Stores	17	1,968,682	4.22
5010	Construction and Materials	26	2,281,958	4.89
5020	Industrial Goods and Services	148	7,575,293	16.24
5510	Basic Resources	15	1,241,723	2.66
5520	Chemicals	19	872,530	1.87
6010	Energy	30	2,056,844	4.41
6510	Utilities	42	1,966,635	4.22
Totals		844	46,633,866	100.00

Index Characteristics - Russell 1000 Comprehensive Factor

Attributes	Russell 1000 Comprehensive Factor
Number of constituents	844
Dividend Yield %	1.58
Constituent (Wgt %)	
Average	0.12
Largest	1.16
Median	0.07
Top 10 Holdings (Wgt %)	8.07

Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Quality Factor	Russell 1000 Value Factor	Russell 1000 Momentum Factor
Number of constituents	278	733	492
Dividend Yield %	1.05	2.14	0.87
Constituent (Wgt %)			
Average	0.36	0.14	0.20
Largest	10.65	3.77	9.44
Median	0.11	0.06	0.06
Top 10 Holdings (Wgt %)	48.71	18.78	47.29

Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Volatility Factor	Russell 1000 Size Factor
Number of constituents	290	656
Dividend Yield %	1.61	1.55
Constituent (Wgt %)		
Average	0.34	0.15
Largest	11.55	0.83
Median	0.13	0.14
Top 10 Holdings (Wgt %)	38.88	5.66

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