Russell 1000® Universe



2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024*
Highest index returns														
Size 27.76	Yield 11.06	Yield Focused 19.20	Momentum Focused 40.21	Low Volatility Focused 19.16	Volatility 3.06	Yield Focused 23.35	Quality 28.07	Volatility -2.43	Quality 32.19	Quality 26.32	Yield Focused 37.34	Yield -3.21	Quality 31.85	Momentum 12.45
Momentum Focused 25.62	Volatility 8.46	Size 19.19	Comprehensive 38.15	Volatility 15.85	Momentum 2.69	Value 18.66	Momentum 22.83	Quality -2.68	Volatility 32.16	Momentum 24.65	Value 31.73	Yield Focused -3.27	Russell 1000 26.53	Momentum Focused 10.69
Comprehensive 23.59	Quality 8.46	Value 18.82	Low Volatility Focused 37.56	Comprehensive 14.89	Quality 2.11	Yield 17.37	Russell 1000 21.69	Momentum -4.39	Russell 1000 31.43	Russell 1000 20.96	Quality 30.21	Low Volatility Focused -7.92	Volatility 21.25	Quality 10.44
Low Volatility Focused 23.49	Comprehensive 6.31	Momentum Focused 17.25	Size 36.60	Yield 14.03	Low Volatility Focused 2.08	Low Volatility Focused 16.22	Momentum Focused 21.07	Russell 1000 -4.78	Low Volatility Focused 30.94	Size 16.39	Yield 29.70	Value -8.74	Momentum 18.44	Russell 1000 10.30
Yield Focused 23.00	Low Volatility Focused 6.17	Low Volatility Focused 16.93	Value 36.38	Quality 13.33	Comprehensive 2.00	Size 15.99	Comprehensive 20.22	Low Volatility Focused -4.85	Momentum 30.92	Volatility 13.65	Low Volatility Focused 29.33	Comprehensive -10.92	Size 18.40	Value 10.11
Value 20.13	Yield Focused 4.90	Comprehensive 16.51	Yield Focused 36.15	Russell 1000 13.24	Russell 1000 0.92	Comprehensive 13.07	Volatility 20.00	Yield -4.93	Value 29.78	Momentum Focused 10.77	Volatility 26.86	Momentum Focused -11.78	Value 17.99	Comprehensive 9.78
Yield 17.34	Momentum Focused 3.70	Russell 1000 16.42	Momentum 33.58	Value 12.88	Yield 0.04	Momentum Focused 12.72	Value 19.74	Yield Focused -7.82	Size 29.03	Comprehensive 8.43	Comprehensive 26.81	Volatility -16.15	Momentum Focused 15.77	Low Volatility Focused 8.87
Momentum 17.07	Momentum 2.28	Quality 16.09	Russell 1000 33.11	Momentum 12.65	Momentum Focused -0.70	Russell 1000 12.05	Size 18.25	Value -8.09	Comprehensive 28.93	Value 7.06	Momentum Focused 26.75	Size -17.97	Comprehensive 14.88	Yield Focused 8.73
Russell 1000 16.10	Value 1.80	Momentum 15.45	Quality 31.66	Yield Focused 12.62	Size -2.26	Volatility 11.56	Low Volatility Focused 18.22	Size -8.34	Yield Focused 27.26	Low Volatility Focused 6.61	Russell 1000 26.45	Momentum -18.20	Low Volatility Focused 13.49	Yield 8.15
Quality 14.55	Russell 1000 1.50	Volatility 13.25	Volatility 29.61	Momentum Focused 12.30	Value -3.34	Quality 10.71	Yield 15.96	Comprehensive -8.68	Momentum Focused 26.73	Yield Focused 2.29	Momentum 25.20	Russell 1000 -19.13	Yield Focused 11.19	Size 7.34
Volatility 11.83	Size -1.17	Yield 11.84	Yield 28.60	Size 11.32	Yield Focused -7.49	Momentum 7.94	Yield Focused 15.64	Momentum Focused -11.85	Yield 25.41	Yield 0.88	Size 22.80	Quality -21.42	Yield 10.66	Volatility 7.05
	Lowest index returns													

^{*}Source: FTSE Russell. Data as of March 29, 2024. Indexes referenced in this performance quilt chart, including their launch date, are listed in the table below. Any returns prior to this date are simulated.

Indexes referenced in this performance quilt chart, including their launch date, are listed in the table below. Any returns prior to this date are simulated.

Index	Launch Month	Index	Launch Month	Ī
Russell 1000 Comprehensive Factor Index	Sep-2015	Russell 1000 Index	Dec-1978	
Russell 1000 Low Volatility Focused Factor Index	Nov-2015	Russell 1000 Quality Factor Index	Sep-2015	
Russell 1000 Momentum Factor Index	Sep-2015	Russell 1000 Size Factor Index	Sep-2015	
Russell 1000 Momentum Focused Factor Index	Nov-2015	Russell 1000 Value Factor Index	Sep-2015	

Index	Launch Month
Russell 1000 Volatility Factor Index	Sep-2015
Russell 1000 Yield Factor Index	Sep-2015
Russell 1000 Yield Focused Factor Index	Nov-2015

March 29, 2024 1 of 2

Russell 1000® Universe



For more information about our indexes, please visit lseg.com/ftse-russell

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®" "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMRTM", "FRTM" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

March 29, 2024 2 of 2