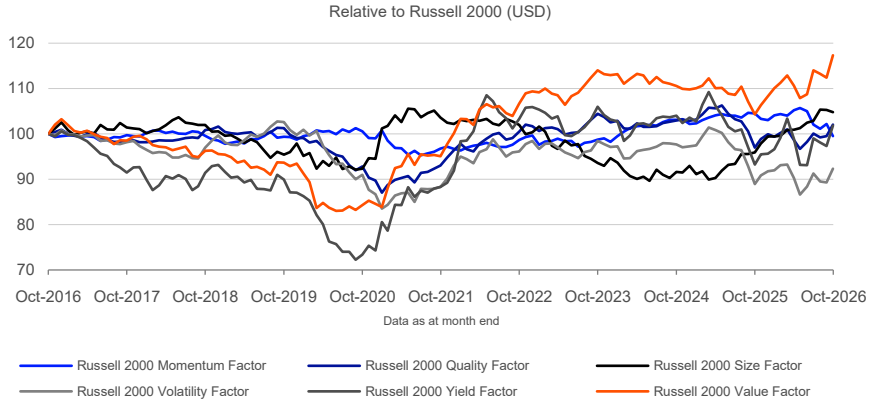
Russell 2000® Single Factor Indexes

Data as at: 30 October 2026

The Russell 2000 Single Factor Indexes are comprised of securities within the Russell 2000 Index and track the performance of six recognized equity risk premia factors. FTSE Russell's factors are supported by a body of academic and empirical research across different geographies and time periods, with strong theoretical explanations as to why the factors have historically provided a premium. The Russell 2000 Single Factor Indexes apply a consistent and transparent methodology to achieve controlled exposure to the target factor, while considering levels of diversification and capacity.

10-Year Single Factors Performance relative to Russell 2000 - 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 2000 Momentum Factor	-6.1	-4.4	10.4	9.3	77.5	34.9	21.1	6.2	20.4	20.2	20.6
Russell 2000 Quality Factor	-1.9	4.4	16.7	20.7	72.0	43.8	19.8	7.5	15.0	17.9	19.3
Russell 2000 Size Factor	-2.0	4.9	20.6	25.4	97.2	32.7	25.4	5.8	19.2	22.1	22.0
Russell 2000 Volatility Factor	-2.6	3.4	15.1	19.2	65.2	37.2	18.2	6.5	13.9	17.4	18.4
Russell 2000 Yield Factor	-1.0	4.0	21.8	25.4	69.2	51.3	19.2	8.6	12.5	17.7	19.0
Russell 2000 Value Factor	-1.0	7.1	23.9	29.1	81.2	61.8	21.9	10.1	15.3	19.5	20.4
Russell 2000	-3.8	1.0	14.4	14.8	76.1	31.2	20.8	5.6	18.2	19.7	20.6

* 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

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 2000 Momentum Factor	18.4	14.6	-11.9	25.8	20.3	12.1	-18.0	15.3	16.0	13.7
Russell 2000 Quality Factor	24.2	11.5	-7.9	22.5	8.6	23.4	-16.1	17.9	11.9	9.6
Russell 2000 Size Factor	23.9	13.0	-11.5	22.2	15.9	24.1	-21.9	10.3	9.6	20.6
Russell 2000 Volatility Factor	25.7	10.7	-8.9	25.7	4.2	23.2	-15.8	15.4	11.7	6.4
Russell 2000 Yield Factor	25.7	5.7	-10.6	17.3	2.4	42.0	-8.3	13.9	12.0	4.1
Russell 2000 Value Factor	28.0	10.6	-14.6	22.7	8.6	35.9	-13.2	20.8	8.5	11.2
Russell 2000	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9	11.5	12.8

FEATURES

Coverage

Derived from the Russell 2000 Index, which represents small 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000 Momentum Factor	0.5	1.1	0.3	0.5	-14.3	-27.1	-32.1	-42.1
Russell 2000 Quality Factor	1.3	1.1	0.4	0.5	-8.3	-25.3	-26.6	-41.5
Russell 2000 Size Factor	1.3	1.2	0.3	0.5	-9.9	-28.9	-38.0	-48.4
Russell 2000 Volatility Factor	1.3	1.0	0.4	0.5	-9.4	-23.6	-24.4	-41.0
Russell 2000 Yield Factor	2.0	1.0	0.5	0.5	-7.9	-23.3	-23.3	-45.8
Russell 2000 Value Factor	1.8	1.1	0.5	0.5	-9.2	-26.1	-26.1	-48.6
Russell 2000	0.9	1.1	0.3	0.5	-11.1	-27.5	-31.9	-41.8

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Index Characteristics - Russell 2000 Single Factors

Attributes	Russell 2000 Momentum Factor	Russell 2000 Quality Factor	Russell 2000 Size Factor
Number of constituents	1610	876	1340
Dividend Yield %	1.18	1.71	1.57
Constituent (Wgt %)			
Average	0.06	0.11	0.07
Largest	0.73	0.70	0.50
Median	0.03	0.08	0.06
Top 10 Holdings (Wgt %)	5.44	5.52	2.76

Index Characteristics - Russell 2000 Single Factors (cont.)

Attributes	Russell 2000 Volatility Factor	Russell 2000 Yield Factor	Russell 2000 Value Factor
Number of constituents	717	428	1143
Dividend Yield %	1.96	4.59	1.72
Constituent (Wgt %)			
Average	0.14	0.23	0.09
Largest	0.79	1.47	0.78
Median	0.11	0.13	0.05
Top 10 Holdings (Wgt %)	5.82	11.51	5.87

INFORMATION

Index Universe

Russell 2000

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, GBP, JPY, EUR, AUD

Review Dates

Semi-annually in June and December

History

Available from 22 June 2007

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