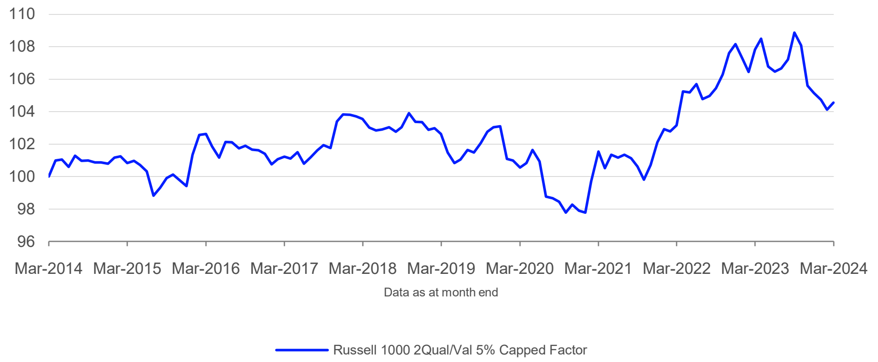
Russell 1000 2Qual/Val 5% Capped Factor Index

Data as at: 29 March 2024

The Russell 1000 2Qual/Val 5% Capped Factor Index is comprised of securities within the Russell 1000 Index and is designed to reflect the performance of two recognized equity risk factors, Quality and Value, in this universe. The Russell 1000 2Qual/Val 5% Capped Factor Index selects and weights constituents that exhibit characteristics of good relative valuation, that have also shown the ability to consistently generate strong future cash flows. The Russell 1000 2Qual/Val 5% Capped Factor Index applies a consistent and transparent methodology to achieve controlled exposure to its target factors while considering levels of diversification and capacity. Within the FTSE Global Factor Index Series methodology framework, this index applies a double tilt towards the Quality factor and a single tilt towards the Value factor. Following the factor index selection and weighting, all constituents are capped at 5% to avoid concentration in any single security.

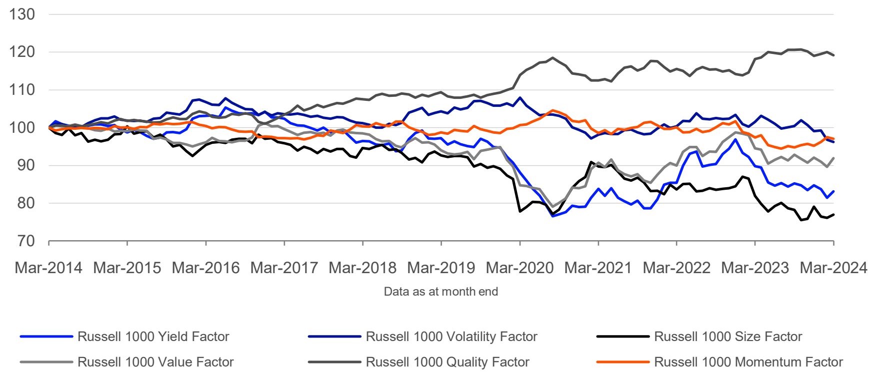
10-Year 2Qual/Val 5% Capped Factor Performance relative to Russell 1000 - Total Return

Relative to Russell 1000 (USD)



10-Year Single Factors Performance relative to Russell 1000 - Total Return

Relative to Russell 1000 (USD)



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.

Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell 1000 2Qual/Val 5% Capped Factor	9.7	18.6	9.7	25.9	38.8	102.8	11.5	15.2	10.8	16.1	18.6
Russell 1000 Yield Factor	8.1	20.4	8.1	20.1	33.7	70.2	10.2	11.2	11.1	14.0	18.2
Russell 1000 Volatility Factor	7.1	18.2	7.1	23.0	32.1	83.6	9.7	12.9	9.7	15.5	16.9
Russell 1000 Size Factor	7.3	21.5	7.3	22.0	15.6	65.2	4.9	10.6	15.1	19.9	22.8
Russell 1000 Value Factor	10.1	22.3	10.1	26.3	36.5	94.6	10.9	14.2	11.8	15.7	20.3
Russell 1000 Quality Factor	10.4	22.0	10.4	31.0	42.8	116.8	12.6	16.7	12.3	18.0	18.8
Russell 1000 Momentum Factor	12.5	26.5	12.5	29.4	32.7	95.7	9.9	14.4	12.2	18.0	18.5
Russell 1000	10.3	23.5	10.3	29.9	34.8	99.0	10.5	14.8	11.8	17.5	18.8

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000 2Qual/Val 5% Capped Factor	13.4	-0.5	14.3	24.6	-5.2	31.1	14.9	31.9	-14.3	23.0
Russell 1000 Yield Factor	14.0	0.0	17.4	16.0	-4.9	25.4	0.9	29.7	-3.2	10.7
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 Value Factor	12.9	-3.3	18.7	19.7	-8.1	29.8	7.1	31.7	-8.7	18.0
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 Momentum Factor	12.7	2.7	7.9	22.8	-4.4	30.9	24.6	25.2	-18.2	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 2Qual/Val 5% Capped Factor	2.5	0.7	0.8	0.9	-8.9	-22.6	-35.0	-35.0
Russell 1000 Yield Factor	1.9	0.7	0.6	0.7	-10.8	-17.4	-37.4	-37.4
Russell 1000 Volatility Factor	2.5	0.6	0.8	0.9	-8.6	-22.9	-33.5	-33.5
Russell 1000 Size Factor	1.6	0.2	0.5	0.5	-15.2	-26.4	-42.3	-42.3
Russell 1000 Value Factor	2.3	0.7	0.7	0.7	-10.8	-20.2	-39.6	-39.6
Russell 1000 Quality Factor	2.6	0.7	0.9	1.0	-9.2	-26.6	-32.1	-32.1
Russell 1000 Momentum Factor	2.5	0.6	0.8	0.8	-9.4	-25.6	-34.1	-34.1
Russell 1000	2.8	0.6	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

Index Characteristics - Russell 1000 Qual/Val 5% Capped Factor

Attributes	Russell 1000 2Qual/Val 5% Capped Factor
Number of constituents	349
Dividend Yield %	1.49
Constituent (Wgt %)	
Average	0.29
Largest	5.40
Median	0.10
Top 10 Holdings (Wgt %)	31.73

INFORMATION

Index Universe

Russell 1000

Index Launch

15 January 2018

Base Date

26 June 2017

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day and real-time indexes available

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in June

Index Characteristics - Russell 1000 Single Factors

Attributes	Russell 1000 Yield Factor	Russell 1000 Volatility Factor	Russell 1000 Size Factor
Number of constituents	290	289	658
Dividend Yield %	3.21	1.63	1.48
Constituent (Wgt %)			
Average	0.35	0.35	0.15
Largest	5.34	11.17	0.75
Median	0.14	0.14	0.14
Top 10 Holdings (Wgt %)	29.33	35.97	4.83

Index Characteristics - Russell 1000 Single Factors (cont.)

Attributes	Russell 1000 Value Factor	Russell 1000 Quality Factor	Russell 1000 Momentum Factor
Number of constituents	734	280	491
Dividend Yield %	2.09	1.09	0.90
Constituent (Wgt %)			
Average	0.14	0.36	0.20
Largest	3.63	10.53	9.47
Median	0.07	0.12	0.06
Top 10 Holdings (Wgt %)	17.87	44.44	43.25

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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