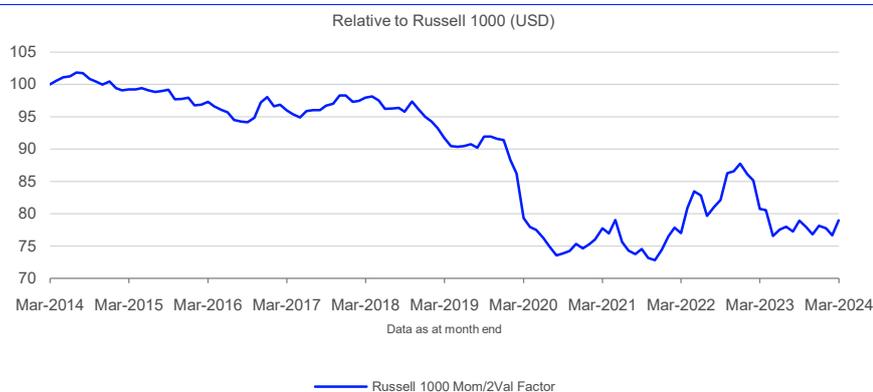


Russell 1000[®] Mom/2Val Factor Index

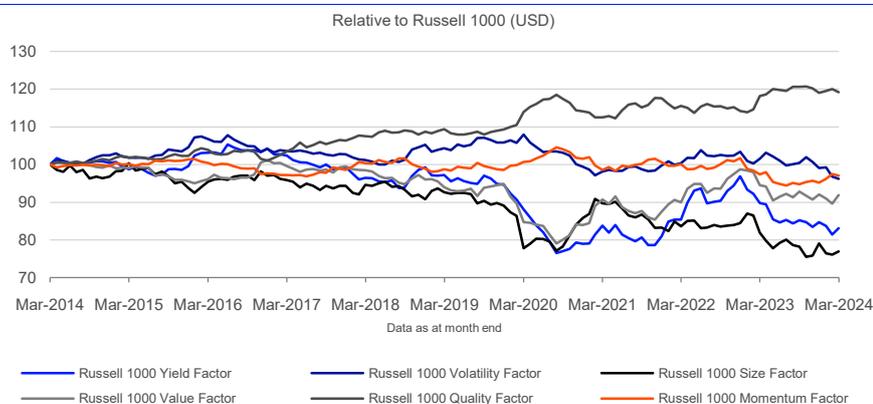
Data as at: 29 March 2024

The FTSE Global Factor Index Series is a suite of benchmarks designed to represent the performance of specific 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 Mom/2Val 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 Mom/2Val Factor | 11.4 | 23.6 | 11.4 | 27.0 | 36.9 | 71.3 | 11.0 | 11.4 | 11.9 | 16.1 | 20.3 |
| 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

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 Mom/2Val Factor | 14.5 | -1.6 | 12.1 | 22.0 | -8.0 | 26.5 | -1.2 | 26.0 | -4.6 | 12.7 |
| 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 Mom/2Val Factor | 2.3 | 0.7 | 0.6 | 0.6 | -10.3 | -18.7 | -41.2 | -41.2 |
| 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 Mom/2Val Factor

| Attributes | Russell 1000 Mom/2Val Factor |
|-------------------------|------------------------------|
| Number of constituents | 400 |
| Dividend Yield % | 1.93 |
| Constituent (Wgt %) | |
| Average | 0.25 |
| Largest | 4.41 |
| Median | 0.09 |
| Top 10 Holdings (Wgt %) | 23.41 |

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 |

INFORMATION

Index Universe

Russell 1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

March, June, September and December

History

Available from June 2001

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