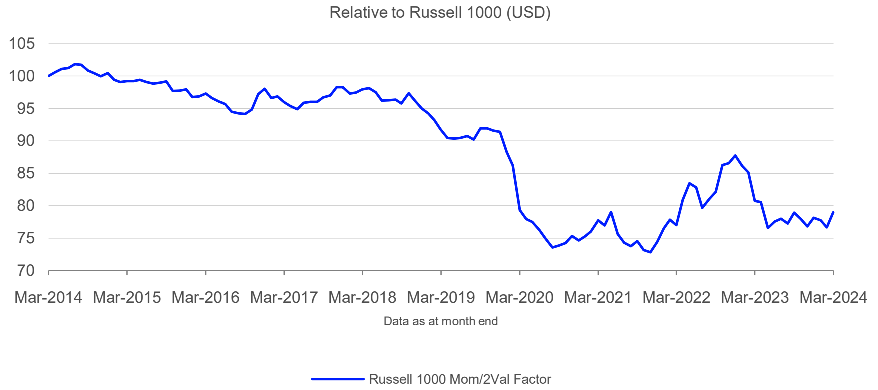
Russell 1000® Mom/2Val Factor Index

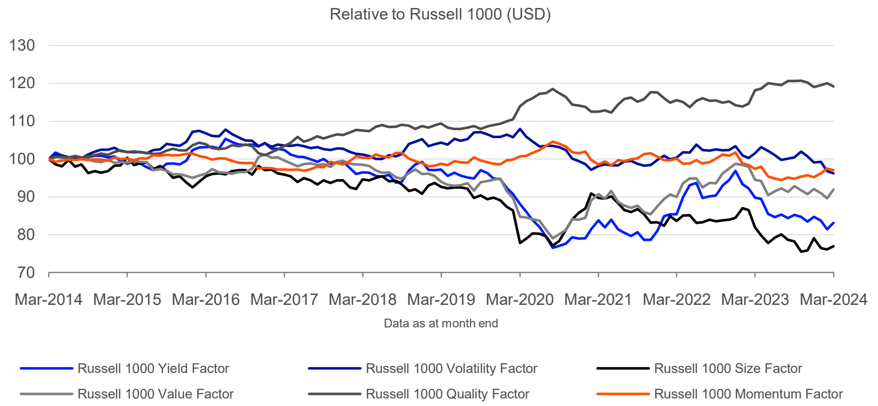
Data as at: 29 March 2024

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

Data definitions available from
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