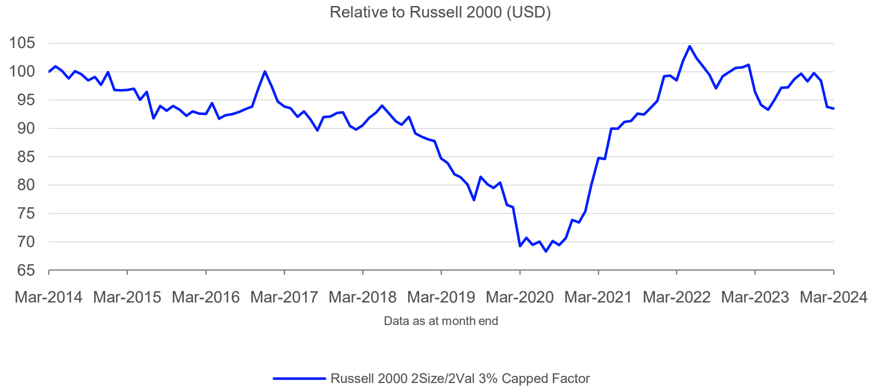
Russell 2000 2Size/2Val 3% Capped Factor Index

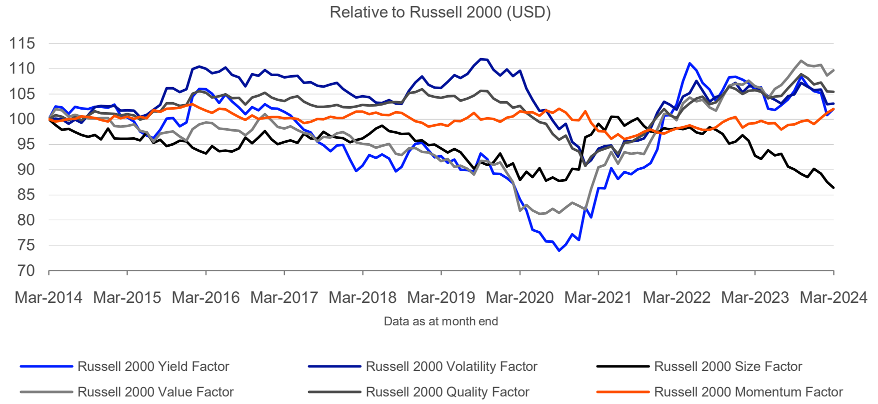
Data as at: 29 March 2024

The Russell 2000 2Size/2Val 3% Capped Factor Index is comprised of securities within the Russell 2000 Index and is designed to reflect the exposure to Value and Size factors in this universe. The Russell 2000 2Size/2Val 3% Capped Factor Index selects and weights constituents that exhibit characteristics of good relative valuation and relatively smaller in terms of market capitalization. The Russell 2000 2Size/2Val 3% 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 both Value and Size factors. Following the factor index selection and weighting, all constituents are capped at 3% to avoid concentration in any single security.

10-Year 2Size/2Val 3% Capped Factor Performance relative to Russell 2000 - Total Return



10-Year Single Factors Performance relative to Russell 2000 - Total Return



FEATURES

Coverage

Derived from the Russell 2000 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 2000 2Size/2Val 3% Capped Factor	-1.4	13.6	-1.4	16.1	9.9	62.9	3.2	10.3	21.7	21.7	29.1
Russell 2000 Yield Factor	1.6	15.8	1.6	15.4	17.8	62.5	5.6	10.2	19.1	19.6	25.2
Russell 2000 Volatility Factor	2.5	17.8	2.5	15.8	9.2	43.3	3.0	7.5	17.5	18.4	21.5
Russell 2000 Size Factor	0.8	15.1	0.8	11.5	-13.1	35.4	-4.6	6.3	21.8	22.9	26.7
Russell 2000 Value Factor	4.4	19.6	4.4	23.3	20.8	76.6	6.5	12.1	19.2	20.6	26.6
Russell 2000 Quality Factor	3.7	17.6	3.7	19.4	12.2	49.3	3.9	8.4	18.1	19.8	22.8
Russell 2000 Momentum Factor	8.4	23.6	8.4	23.1	4.2	52.1	1.4	8.7	18.2	22.7	23.3
Russell 2000	5.2	19.9	5.2	19.7	-0.3	47.6	-0.1	8.1	19.6	22.2	24.1

* 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 2000 2Size/2Val 3% Capped Factor	5.0	-11.8	31.6	6.3	-15.1	14.1	9.4	48.4	-15.6	15.9
Russell 2000 Yield Factor	6.4	-7.1	25.7	5.7	-10.6	17.3	2.4	42.0	-8.3	13.9
Russell 2000 Volatility Factor	6.7	-1.2	25.7	10.7	-8.9	25.7	4.2	23.2	-15.8	15.4
Russell 2000 Size Factor	3.4	-6.9	23.9	13.0	-11.5	22.2	15.9	24.1	-21.9	10.3
Russell 2000 Value Factor	4.7	-8.7	28.0	10.6	-14.6	22.7	8.6	35.9	-13.2	20.8
Russell 2000 Quality Factor	5.6	-2.8	24.2	11.5	-7.9	22.5	8.6	23.4	-16.1	17.9
Russell 2000 Momentum Factor	4.5	-1.4	18.4	14.6	-11.9	25.8	20.3	12.1	-18.0	15.3
Russell 2000	4.9	-4.4	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000 2Size/2Val 3% Capped Factor	0.8	0.1	0.4	0.3	-16.0	-28.9	-48.8	-55.9
Russell 2000 Yield Factor	0.9	0.3	0.4	0.4	-13.3	-19.9	-44.1	-45.8
Russell 2000 Volatility Factor	1.0	0.1	0.3	0.4	-14.5	-24.4	-41.0	-41.0
Russell 2000 Size Factor	0.6	-0.2	0.2	0.3	-22.0	-38.0	-45.6	-48.4
Russell 2000 Value Factor	1.3	0.3	0.5	0.4	-14.1	-24.8	-46.8	-48.6
Russell 2000 Quality Factor	1.1	0.2	0.4	0.4	-14.4	-26.6	-41.1	-41.5
Russell 2000 Momentum Factor	1.3	0.1	0.4	0.4	-16.6	-32.1	-41.3	-42.1
Russell 2000	1.1	0.0	0.3	0.4	-18.0	-31.9	-41.7	-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 2Size/2Val 3% Capped Factor

Attributes	Russell 2000 2Size/2Val 3% Capped Factor
Number of constituents	700
Dividend Yield %	2.06
Constituent (Wgt %)	
Average	0.14
Largest	0.73
Median	0.11
Top 10 Holdings (Wgt %)	6.03

INFORMATION

Index Universe
Russell 2000

Index Launch
10/31/2017

Base Date
6/23/2017

Base Value
1000

Investability Screen
Actual free float applied and liquidity screened

Index Calculation
End-of-day

End-of-Day Distribution
Via SFTP and email

Currency
USD, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates
Semi-annually in June and December

Index Characteristics - Russell 2000 Single Factors

Attributes	Russell 2000 Yield Factor	Russell 2000 Volatility Factor	Russell 2000 Size Factor
Number of constituents	473	825	1330
Dividend Yield %	4.88	1.84	1.69
Constituent (Wgt %)			
Average	0.21	0.12	0.08
Largest	2.70	0.75	0.36
Median	0.12	0.08	0.07
Top 10 Holdings (Wgt %)	14.54	5.39	2.92

Index Characteristics - Russell 2000 Single Factors (cont.)

Attributes	Russell 2000 Value Factor	Russell 2000 Quality Factor	Russell 2000 Momentum Factor
Number of constituents	1240	914	1519
Dividend Yield %	1.84	1.79	1.25
Constituent (Wgt %)			
Average	0.08	0.11	0.07
Largest	0.71	0.86	2.92
Median	0.04	0.07	0.03
Top 10 Holdings (Wgt %)	5.91	6.01	8.49

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:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659