



FTSE Global Factor Index Series – Ground Rule Update

10 May 2018

FTSE Russell would like to inform clients that there has been a methodology enhancement to selected indexes within the FTSE Global Factor Index Series, this change will be effective at the 2018 annual Russell reconstitution (22 June 2018, after the close).

At the June factor index rebalance, FTSE Russell will increase the minimum stock weight of the Russell 1000 single factor indexes from 0.5bps to 2bps. There will be no changes to index product file formats.

The impacted indexes are:

- Russell 1000 Value Factor Index
- Russell 1000 Size Factor Index
- Russell 1000 Quality Factor Index
- Russell 1000 Volatility Factor Index
- Russell 1000 Momentum Factor Index
- Russell 1000 Yield Factor Index.

An updated copy of the FTSE Global Factor Index Series Ground Rules (Version 4.0) is now available from FTSE Russell: www.ftserussell.com

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