



FTSE Russell announces expansion of Global Factor Index Series

- Two new indexes represent Dividend Yield and Momentum factors
- Complement existing single factor indexes: Illiquidity; Residual Momentum; Quality; Size; Value and Volatility

FTSE Russell, the global index provider, today announces an expansion of the FTSE Global Factor Index Series, with the launch of two additional indexes intended to capture Dividend Yield and Momentum factors. The extension of the index series reflects the high level of client interest around index tools that can be used to capture specific factors.

The new indexes complement the existing single factors already calculated by FTSE Russell, namely Illiquidity; Residual Momentum; Quality; Size; Value and Volatility. They are based on the FTSE Developed and FTSE Emerging indexes and use a common framework and methodology to provide controlled exposure to a target factor, whilst considering levels of diversification and capacity.

Peter Gunthorp, Managing Director, Research & Analytics, FTSE Russell, said:

“As highlighted in the 2015 FTSE Russell Smart Beta Survey, asset owners and their consultants are increasingly evaluating and adopting more sophisticated index strategies. As alternatively weighted and factor indexes grow in popularity, we will continue to expand our offering to meet this growing demand. FTSE Russell will also support the expansion by providing market participants with education, information and index tools around these new approaches.”

Designed for use by institutions as performance benchmarks and risk management tools, the FTSE Global Factor Index Series has also been adopted by product issuers as the foundation for new ETFs and funds. Most recently O'Shares, a new ETF issuer founded by US television personality Kevin O'Leary, selected the FTSE Global Factor Index Series for the O'Shares U.S. Quality Dividend ETF, its debut product.

– Ends –

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About FTSE Russell:

FTSE Russell is a global index leader that provides innovative benchmarking, analytics and data solutions for investors worldwide. FTSE Russell calculates thousands of indexes that measure and benchmark markets and asset classes in more than 80 countries, covering 98% of the investable market globally.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. Leading asset owners, asset managers, ETF providers and investment banks use FTSE Russell indexes to benchmark their investment performance and create ETFs, structured products and index-based derivatives.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on applying the highest industry standards in index design and governance. FTSE Russell is also focused on index innovation and customer partnerships as it seeks to enhance the breadth, depth and reach of its offering.

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