



FTSE Russell signs collaboration agreement with Trendrating

- Trendrating to work with FTSE Russell to develop momentum indexes
- Agreement reflects continued investor demand for factor exposures
- New indexes will be based on FTSE Global Equity Index Series

FTSE Russell, the global index provider, has today announced that it has signed a collaboration agreement with momentum investing specialist and analytics firm, Trendrating. The agreement will see Trendrating work with FTSE Russell to develop new innovative momentum indexes. The range of products will incorporate Trendrating's unique momentum model and supporting data as a core component of the methodology.

Founded in 2013 by Rocco Pellegrinelli, Trendrating provides a range of tools designed to maximize investment performance and improve risk control. Currently more than 100 institutional fund managers across Europe, the U.S. and Asia use the company's momentum metrics to help them improve their investment decision making process.

This latest announcement will strengthen FTSE Russell's existing range of factor products, including the FTSE Global Factor Index Series and the FTSE Global Diversified Factor Index Series. These indexes are used by institutions as both a performance benchmark and risk management tool, and by product issuers as a foundation for new ETFs and funds. Over the last 12 months, Deutsche Bank, J.P. Morgan, O'Shares and State Street Global Advisors have all developed products linked to the indexes.

Mark Makepeace, CEO of FTSE Russell says:

"As passive investment requirements become increasingly sophisticated, we have seen strong demand for our factor indexes from a variety of market participants. As a result, we are delighted to collaborate with Trendrating to expand our offering by creating a range of new momentum indexes. The products will be developed using both firms' expertise and supported by FTSE Russell's longstanding commitment to strong and transparent governance."

Rocco Pellegrinelli, Founder and CEO of Trendrating says:

"Momentum is a strong and persistent factor, rapidly gaining popularity among top global asset managers as a key component in portfolio construction and tactical allocation. This collaboration with FTSE Russell represents a huge leap forward for momentum investing and further endorses our momentum model as one of the leading methods to enable fund managers to harness the power of this important factor."

According to the first FTSE Russell retail financial advisor survey, smart beta and factor index adoption by financial advisors is prevalent and broad-based. The [2015 FTSE Russell Smart Beta survey of U.S. financial advisors](#) confirms an increased interest in, and adoption of, multiple smart beta indexes among retail financial advisors. Survey results show that nearly half (48%) of the financial advisors surveyed use an equal weight index or plan to use one in the near future, and more than half (52%) are already using or very likely to use a low volatility index.

– 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. Approximately \$10 trillion is currently benchmarked to FTSE Russell indexes. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen 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 and embraces the IOSCO Principles. 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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