



*Source: FTSE Russell. Data as of March 29, 2024. Indexes referenced in this performance quilt chart, including their launch date, are listed in the table below. Any returns prior to this date are simulated.

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Index	Launch Month	Index	Launch Month	Index	Launch Month
Russell 1000 Comprehensive Factor Index	Sep-2015	Russell 1000 Index	Dec-1978	Russell 1000 Volatility Factor Index	Sep-2015
Russell 1000 Low Volatility Focused Factor Index	Nov-2015	Russell 1000 Quality Factor Index	Sep-2015	Russell 1000 Yield Factor Index	Sep-2015
Russell 1000 Momentum Factor Index	Sep-2015	Russell 1000 Size Factor Index	Sep-2015	Russell 1000 Yield Focused Factor Index	Nov-2015
Russell 1000 Momentum Focused Factor Index	Nov-2015	Russell 1000 Value Factor Index	Sep-2015		



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