



2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023*
Highest index returns														
Size 39.21	Size 24.85	Qual/Vol/Yield 5% Capped 13.23	Value 17.44	Size 37.72	Volatility 16.14	Quality 3.47	Value 17.32	Quality 26.97	Quality -1.32	Quality 34.08	Momentum 27.65	Value 29.35	Qual/Vol/Yield 5% Capped -3.28	Quality 19.65
USA 27.16	Value 15.66	Yield 11.37	Size 17.33	Value 37.14	Qual/Vol/Yield 5% Capped 15.03	Volatility 2.87	Yield 16.04	Momentum 24.02	Volatility -1.72	Volatility 31.87	Quality 27.33	Quality 28.84	Yield -3.57	USA 13.56
Quality 24.92	USA 15.14	Volatility 8.82	Momentum 16.35	Momentum 32.85	Momentum 13.78	Momentum 2.85	Size 14.57	USA 22.09	Qual/Vol/Yield 5% Capped -2.57	USA 31.64	USA 20.82	Yield 27.18	Value -9.74	Volatility 8.95
Value 24.53	Yield 14.92	Quality 8.10	USA 16.32	USA 32.84	Yield 13.65	Qual/Vol/Yield 5% Capped 2.35	Qual/Vol/Yield 5% Capped 12.88	Value 21.42	Momentum -3.00	Momentum 30.80	Volatility 14.12	Volatility 26.87	Size -15.35	Momentum 8.77
Momentum 21.40	Momentum 12.92	Momentum 1.85	Quality 14.51	Quality 32.35	USA 13.27	USA 1.03	USA 11.84	Volatility 19.56	USA -4.53	Size 30.64	Size 12.38	USA 26.83	Volatility -16.12	Value 6.59
Yield 20.00	Quality 12.69	USA 1.72	Volatility 13.48	Volatility 29.00	Value 12.94	Yield 0.36	Volatility 11.75	Qual/Vol/Yield 5% Capped 19.38	Yield -5.11	Value 28.54	Qual/Vol/Yield 5% Capped 4.21	Size 25.83	Momentum -18.02	Size 2.95
Volatility 17.92	Volatility 12.10	Value -1.22	Yield 11.56	Yield 28.36	Quality 12.59	Size -2.32	Momentum 9.18	Size 19.28	Value -8.50	Qual/Vol/Yield 5% Capped 25.96	Value 1.41	Momentum 24.69	USA -19.31	Yield -1.19
Qual/Vol/Yield 5% Capped 16.91	Qual/Vol/Yield 5% Capped 11.10	Size -1.41	Qual/Vol/Yield 5% Capped 10.19	Qual/Vol/Yield 5% Capped 28.34	Size 12.38	Value -3.15	Quality 7.78	Yield 17.32	Size -9.35	Yield 25.85	Yield -0.72	Qual/Vol/Yield 5% Capped 23.58	Quality -22.60	Qual/Vol/Yield 5% Capped -2.43
Lowest index returns														

*Source: FTSE Russell. Data as of September 29, 2023. 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.

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.

Index	Launch Month	Index	Launch Month	Index	Launch Month
FTSE USA Momentum Factor Index	Jul-2015	FTSE USA INDEX	Dec-1993	FTSE USA Volatility Factor Index	Jan-2015
FTSE USA Qual/Vol/Yield Factor 5% Capped Index	Jun-2015	FTSE USA Size Factor Index	Jan-2015	FTSE USA Yield Factor Index	Jun-2015
FTSE USA Quality Factor Index	Jan-2015	FTSE USA Value Factor Index	Jan-2015		



For more information about our indexes, please visit lseg.com/ftse-russell

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