

2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023*
Highest index returns														
Yield Focused 42.84	Size 27.76	Yield 11.06	Yield Focused 19.20	Momentum Focused 40.21	Low Volatility Focused 19.16	Volatility 3.06	Yield Focused 23.35	Quality 28.07	Volatility -2.43	Quality 32.19	Quality 26.32	Yield Focused 37.34	Yield -3.21	Quality 19.38
Size 41.73	Momentum Focused 25.62	Volatility 8.46	Size 19.19	Comprehensive 38.15	Volatility 15.85	Momentum 2.69	Value 18.66	Momentum 22.83	Quality -2.68	Volatility 32.16	Momentum 24.65	Value 31.73	Yield Focused -3.27	Russell 1000 13.01
Momentum Focused 37.34	Comprehensive 23.59	Quality 8.46	Value 18.82	Low Volatility Focused 37.56	Comprehensive 14.89	Quality 2.11	Yield 17.37	Russell 1000 21.69	Momentum -4.39	Russell 1000 31.43	Russell 1000 20.96	Quality 30.21	Low Volatility Focused -7.92	Volatility 9.79
Low Volatility Focused 32.21	Low Volatility Focused 23.49	Comprehensive 6.31	Momentum Focused 17.25	Size 36.60	Yield 14.03	Low Volatility Focused 2.08	Low Volatility Focused 16.22	Momentum Focused 21.07	Russell 1000 -4.78	Low Volatility Focused 30.94	Size 16.39	Yield 29.70	Value -8.74	Value 6.25
Comprehensive 32.17	Yield Focused 23.00	Low Volatility Focused 6.17	Low Volatility Focused 16.93	Value 36.38	Quality 13.33	Comprehensive 2.00	Size 15.99	Comprehensive 20.22	Low Volatility Focused -4.85	Momentum 30.92	Volatility 13.65	Low Volatility Focused 29.33	Comprehensive -10.92	Momentum 5.31
Russell 1000 28.43	Value 20.13	Yield Focused 4.90	Comprehensive 16.51	Yield Focused 36.15	Russell 1000 13.24	Russell 1000 0.92	Comprehensive 13.07	Volatility 20.00	Yield -4.93	Value 29.78	Momentum Focused 10.77	Volatility 26.86	Momentum Focused -11.78	Size 4.60
Quality 26.72	Yield 17.34	Momentum Focused 3.70	Russell 1000 16.42	Momentum 33.58	Value 12.88	Yield 0.04	Momentum Focused 12.72	Value 19.74	Yield Focused -7.82	Size 29.03	Comprehensive 8.43	Comprehensive 26.81	Volatility -16.15	Momentum Focused 3.76
Value 24.90	Momentum 17.07	Momentum 2.28	Quality 16.09	Russell 1000 33.11	Momentum 12.65	Momentum Focused -0.70	Russell 1000 12.05	Size 18.25	Value -8.09	Comprehensive 28.93	Value 7.06	Momentum Focused 26.75	Size -17.97	Comprehensive 3.36
Momentum 22.44	Russell 1000 16.10	Value 1.80	Momentum 15.45	Quality 31.66	Yield Focused 12.62	Size -2.26	Volatility 11.56	Low Volatility Focused 18.22	Size -8.34	Yield Focused 27.26	Low Volatility Focused 6.61	Russell 1000 26.45	Momentum -18.20	Low Volatility Focused 3.33
Volatility 17.85	Quality 14.55	Russell 1000 1.50	Volatility 13.25	Volatility 29.61	Momentum Focused 12.30	Value -3.34	Quality 10.71	Yield 15.96	Comprehensive -8.68	Momentum Focused 26.73	Yield Focused 2.29	Momentum 25.20	Russell 1000 -19.13	Yield Focused 0.12
Yield 17.02	Volatility 11.83	Size -1.17	Yield 11.84	Yield 28.60	Size 11.32	Yield Focused -7.49	Momentum 7.94	Yield Focused 15.64	Momentum Focused -11.85	Yield 25.41	Yield 0.88	Size 22.80	Quality -21.42	Yield -0.58
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
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		



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

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