

2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023*
Highest index returns														
Quality 29.74	Value 29.42	Volatility 1.87	Size 17.79	Size 44.84	Volatility 6.73	Comprehensive -0.41	Comprehensive 29.14	Russell 2000 14.65	Quality -7.94	Momentum 25.82	Momentum 20.33	Yield 41.98	Yield -8.28	Value 5.39
Value 28.91	Size 27.52	Quality 0.69	Value 17.60	Value 42.34	Yield 6.45	Volatility -1.22	Value 28.00	Momentum 14.61	Volatility -8.90	Volatility 25.71	Russell 2000 -19.96	Value 35.93	Value -13.15	Quality 3.96
Russell 2000 27.17	Momentum 27.22	Comprehensive -0.28	Yield 17.14	Comprehensive 41.94	Quality 5.58	Momentum -1.39	Yield 25.67	Size 13.03	Comprehensive -9.68	Russell 2000 25.52	Size 15.86	Comprehensive 27.74	Comprehensive -13.35	Russell 2000 2.54
Size 26.45	Russell 2000 26.85	Momentum -1.96	Comprehensive 16.86	Momentum 40.42	Comprehensive 5.41	Quality -2.82	Volatility 25.67	Quality 11.54	Yield -10.61	Value 22.72	Value 8.64	Size 24.12	Volatility -15.84	Momentum 1.06
Yield 22.07	Comprehensive 26.44	Yield -2.31	Russell 2000 16.35	Russell 2000 38.82	Russell 2000 4.89	Russell 2000 -4.41	Quality 24.18	Volatility 10.71	Russell 2000 -11.01	Quality 22.47	Quality 8.61	Quality 23.36	Quality -16.09	Volatility 0.38
Comprehensive 19.43	Quality 26.07	Value -2.47	Momentum 16.02	Quality 38.02	Value 4.66	Size -6.87	Size 23.90	Value 10.61	Size -11.46	Size 22.16	Volatility 4.22	Volatility 23.25	Momentum -17.98	Comprehensive 0.32
Volatility 15.05	Yield 25.84	Russell 2000 -4.18	Volatility 15.83	Volatility 37.72	Momentum 4.50	Yield -7.10	Russell 2000 21.31	Comprehensive 9.52	Momentum -11.86	Comprehensive 21.01	Comprehensive 2.47	Russell 2000 14.82	Russell 2000 -20.44	Yield -0.10
Momentum 14.22	Volatility 23.98	Size -9.56	Quality 15.21	Yield 33.35	Size 3.42	Value -8.73	Momentum 18.41	Yield 5.71	Value -14.60	Yield 17.34	Yield 2.37	Momentum 12.06	Size -21.88	Size -3.38
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 2000 Comprehensive Factor Index	Jun-2016	Russell 2000 Index	Dec-1978	Russell 2000 Volatility Factor Index	Jun-2016
Russell 2000 Momentum Factor Index	Jun-2016	Russell 2000 Size Factor Index	Jun-2016	Russell 2000 Yield Factor Index	Jun-2016
Russell 2000 Quality Factor Index	Jun-2016	Russell 2000 Value Factor Index	Jun-2016		



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