

2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024*
Highest index returns														
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 20.76	Momentum 5.58
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 17.91	Russell 2000 1.73
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 16.93	Volatility 1.31
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	Comprehensive 15.43	Quality 0.75
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 15.39	Yield 0.45
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	Momentum 15.28	Value 0.02
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 13.87	Comprehensive -0.03
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 10.31	Size -3.62
Lowest index returns														

*Source: FTSE Russell. Data as of June 28, 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.

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		

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

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®" "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMRTM", "FRM" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.