

Russell 2000® Universe

2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023*
Highest index returns														
Quality	Value	Volatility	Size	Size	Volatility	Comprehensive	Comprehensive	Russell 2000	Quality	Momentum	Momentum	Yield	Yield	Russell 2000
29.74	29.42	1.87	17.79	44.84	6.73	-0.41	29.14	14.65	-7.94	25.82	20.33	41.98	-8.28	8.09
Value	Size	Quality	Value	Value	Yield	Volatility	Value	Momentum	Volatility	Volatility	Russell 2000	Value	Value	Value
28.91	27.52	0.69	17.60	42.34	6.45	-1.22	28.00	14.61	-8.90	25.71	19.96	35.93	-13.15	7.05
Russell 2000	Momentum	Comprehensive	Yield	Comprehensive	Quality	Momentum	Yield	Size	Comprehensive	Russell 2000	Size	Comprehensive	Comprehensive	Momentum
27.17	27.22	-0.28	17.14	41.94	5.58	-1.39	25.67	13.03	-9.68	25.52	15.86	27.74	-13.35	6.79
Size	Russell 2000	Momentum	Comprehensive	Momentum	Comprehensive	Quality	Volatility	Quality	Yield	Value	Value	Size	Volatility	Quality
26.45	26.85	-1.96	16.86	40.42	5.41	-2.82	25.67	11.54	-10.61	22.72	8.64	24.12	-15.84	6.52
Yield	Comprehensive	Yield	Russell 2000	Russell 2000	Russell 2000	Russell 2000	Quality	Volatility	Russell 2000	Quality	Quality	Quality	Quality	Size
22.07	26.44	-2.31	16.35	38.82	4.89	-4.41	24.18	10.71	-11.01	22.47	8.61	23.36	-16.09	5.01
Comprehensive	Quality	Value	Momentum	Quality	Value	Size	Size	Value	Size	Size	Volatility	Volatility	Momentum	Volatility
19.43	26.07	-2.47	16.02	38.02	4.66	-6.87	23.90	10.61	-11.46	22.16	4.22	23.25	-17.98	4.72
Volatility	Yield	Russell 2000	Volatility	Volatility	Momentum	Yield	Russell 2000	Comprehensive	Momentum	Comprehensive	Comprehensive	Russell 2000	Russell 2000	Comprehensive
15.05	25.84	-4.18	15.83	37.72	4.50	-7.10	21.31	9.52	-11.86	21.01	2.47	14.82	-20.44	3.40
Momentum	Volatility	Size	Quality	Yield	Size	Value	Momentum	Yield	Value	Yield	Yield	Momentum	Size	Yield
14.22	23.98	-9.56	15.21	33.35	3.42	-8.73	18.41	5.71	-14.60	17.34	2.37	12.06	-21.88	1.51
Lowest index returns														

*Source: FTSE Russell. Data as of June 30, 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
Russell 2000 Comprehensive Factor Index	Jun-2016
Russell 2000 Momentum Factor Index	Jun-2016
Russell 2000 Quality Factor Index	Jun-2016

Index	Launch Month
Russell 2000 Index	Dec-1978
Russell 2000 Size Factor Index	Jun-2016
Russell 2000 Value Factor Index	Jun-2016

Index	Launch Month
Russell 2000 Volatility Factor Index	Jun-2016
Russell 2000 Yield Factor Index	Jun-2016

June 30, 2023

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