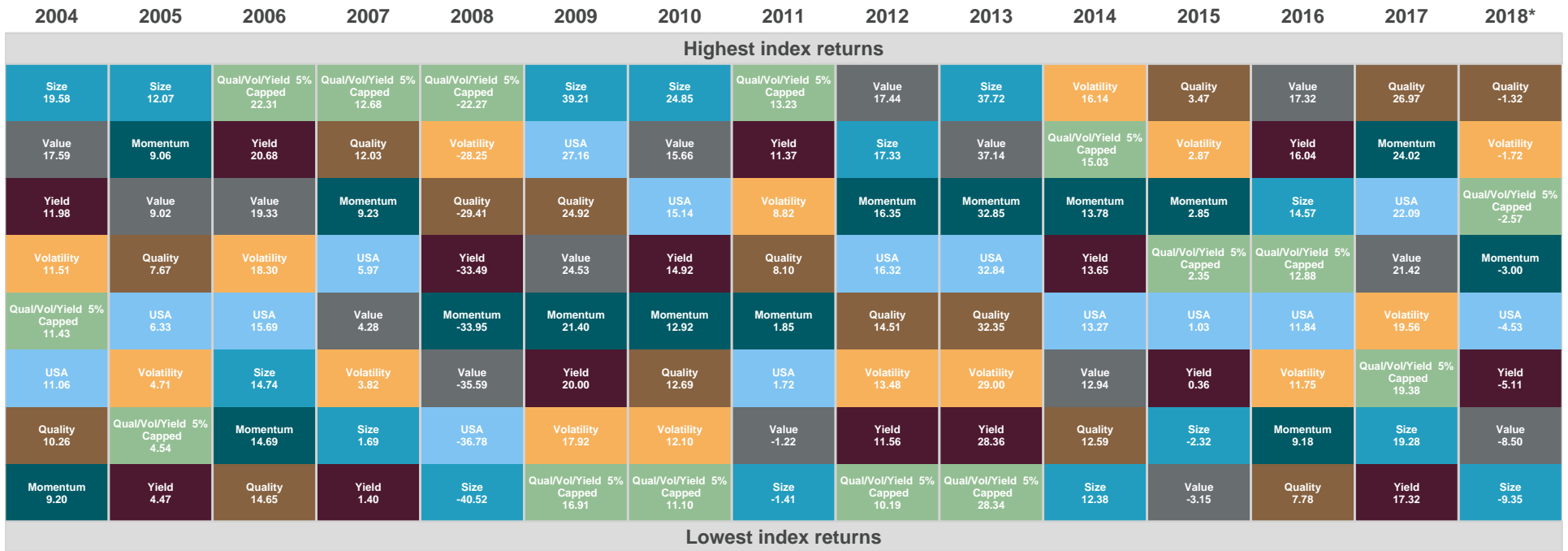




# FTSE USA Factor Universe



\*Source: FTSE Russell. Data as of December 31, 2018. 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		



# FTSE USA Factor Universe

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