



| 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023* |
|------------------------------|------------------------|------------------------|------------------------|------------------------|-----------------------|-----------------------|-----------------------|------------------------|-------------------------|------------------------|-----------------------|------------------------|-------------------------|-----------------------|
| Highest index returns | | | | | | | | | | | | | | |
| Size 50.51 | Size 22.72 | Volatility 2.34 | Size 18.98 | Momentum 25.20 | Volatility 8.44 | Quality 0.32 | Value 13.15 | Quality 27.92 | Volatility -5.32 | Quality 31.10 | Quality 23.55 | Volatility 22.37 | Yield -4.88 | Quality 15.35 |
| Value 38.47 | Comprehensive 18.73 | Quality -1.56 | Comprehensive 18.80 | All-World 23.32 | Comprehensive 7.01 | Comprehensive 0.13 | Yield 12.41 | Size 26.87 | Quality -5.42 | Volatility 29.10 | Momentum 23.00 | Quality 21.24 | Value -10.31 | All-World 10.40 |
| Yield 37.10 | Momentum 13.28 | Comprehensive -1.96 | Momentum 18.18 | Volatility 23.05 | Quality 5.97 | Momentum -0.11 | Size 10.85 | Momentum 26.37 | Momentum -8.08 | Momentum 27.85 | All-World 16.58 | Yield 20.51 | Comprehensive -12.63 | Volatility 7.96 |
| All-World 36.17 | All-World 13.18 | Yield -2.23 | Value 17.19 | Value 22.69 | Momentum 4.97 | Volatility -0.38 | Volatility 9.04 | Comprehensive 25.45 | All-World -9.09 | All-World 27.22 | Volatility 12.43 | Value 19.75 | Size -13.12 | Momentum 7.88 |
| Comprehensive 36.09 | Quality 12.77 | Momentum -5.93 | All-World 17.14 | Comprehensive 22.61 | All-World 4.78 | Size -1.52 | All-World 8.62 | Value 24.89 | Yield -9.79 | Yield 22.54 | Size 9.06 | Comprehensive 19.45 | Volatility -15.11 | Value 6.54 |
| Quality 32.61 | Value 10.92 | All-World -7.26 | Yield 15.77 | Quality 21.99 | Size 3.58 | All-World -1.65 | Comprehensive 6.73 | All-World 24.62 | Comprehensive -10.43 | Value 22.30 | Comprehensive 9.05 | All-World 18.88 | Momentum -16.92 | Comprehensive 6.50 |
| Momentum 28.68 | Volatility 10.49 | Value -9.23 | Quality 15.42 | Size 20.32 | Yield 3.20 | Yield -4.94 | Quality 6.23 | Volatility 21.41 | Size -13.37 | Comprehensive 21.99 | Value -1.08 | Momentum 18.44 | All-World -17.67 | Yield 4.67 |
| Volatility 27.66 | Yield 9.69 | Size -13.06 | Volatility 15.35 | Yield 20.01 | Value 2.92 | Value -5.52 | Momentum 6.15 | Yield 19.72 | Value -13.60 | Size 20.31 | Yield -1.20 | Size 11.27 | Quality -21.10 | Size 4.36 |
| 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 |
|---|--------------|-------------------------------------|--------------|--|--------------|
| FTSE All-World Comprehensive Factor Index | Oct-2016 | FTSE All-World Quality Factor Index | Nov-2014 | FTSE All-World Volatility Factor Index | Nov-2014 |
| FTSE All-World Index | Nov-2001 | FTSE All-World Size Factor Index | Nov-2014 | FTSE All-World Yield Factor Index | Jul-2015 |
| FTSE All-World Momentum Factor Index | Jul-2015 | FTSE All-World Value Factor Index | Nov-2014 | | |



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

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