



2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025*
Highest index returns														
Volatility 3.59	Size 18.62	Value 28.14	Volatility 9.34	Comprehensive 2.85	Value 12.45	Quality 27.95	Quality -4.98	Quality 31.40	Quality 24.03	Quality 24.14	Yield -3.59	Quality 28.69	Momentum 23.95	Yield 7.71
Quality 0.06	Momentum 18.07	Momentum 27.79	Comprehensive 8.35	Size 1.91	Yield 11.31	Size 25.84	Volatility -5.42	Volatility 29.28	Momentum 23.03	Volatility 23.36	Value -10.71	Developed 24.22	Quality 21.00	Value 4.87
Comprehensive -0.30	Comprehensive 17.39	Comprehensive 27.66	Quality 6.47	Quality 1.51	Size 9.21	Momentum 25.46	Momentum -7.00	Momentum 28.37	Developed 16.70	Yield 21.47	Comprehensive -13.06	Momentum 21.35	Developed 18.25	Comprehensive 4.30
Yield -0.37	Value 17.19	Developed 26.77	Momentum 5.20	Momentum 1.14	Volatility 9.08	Comprehensive 25.45	Developed -8.63	Developed 27.99	Volatility 10.74	Developed 21.38	Volatility -14.64	Value 19.65	Volatility 12.35	Volatility 2.27
Momentum -4.45	Developed 17.04	Size 25.84	Developed 5.09	Volatility 0.69	Developed 8.19	Value 24.12	Comprehensive -9.41	Size 23.56	Size 10.15	Momentum 20.95	Size -15.25	Volatility 18.88	Yield 9.57	Size 1.10
Developed -5.53	Yield 15.13	Quality 25.69	Yield 3.92	Developed -0.26	Comprehensive 5.97	Developed 23.85	Yield -9.81	Comprehensive 23.43	Comprehensive 10.14	Value 20.42	Momentum -16.73	Size 16.11	Value 8.57	Developed -1.36
Value -8.07	Volatility 14.99	Volatility 25.12	Value 3.39	Yield -3.24	Momentum 5.83	Volatility 20.77	Size -13.08	Yield 23.12	Value -0.51	Comprehensive 19.40	Developed -17.75	Comprehensive 15.67	Comprehensive 8.40	Momentum -1.61
Size -10.19	Quality 13.82	Yield 23.85	Size 2.87	Value -3.33	Quality 5.59	Yield 19.19	Value -13.82	Value 22.96	Yield -1.57	Size 15.64	Quality -21.18	Yield 13.13	Size 6.33	Quality -4.31
Lowest index returns														

*Source: FTSE Russell. Data as of March 31, 2025. 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 Developed Comprehensive Factor Index	Aug-2016	FTSE Developed Quality Factor Index	Jul-2014	FTSE Developed Volatility Factor Index	Jul-2014
FTSE Developed Index	Nov-2001	FTSE Developed Size Factor Index	Jul-2014	FTSE Developed Yield Factor Index	Jul-2015
FTSE Developed Momentum Factor Index	Jul-2015	FTSE Developed Value Factor Index	Jul-2014		

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

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