



2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023*
Highest index returns														
Value 90.78	Size 28.87	Qual / Vol / Yield 5% Capped -7.47	Comprehensive 26.36	Momentum 0.09	Size 6.37	Momentum -13.47	Yield 22.02	Momentum 36.46	Yield -5.99	Quality 22.71	Quality 19.85	Comprehensive 17.18	Size -7.17	Comprehensive 12.11
Size 89.29	Comprehensive 27.89	Comprehensive -10.27	Size 25.47	Volatility -0.21	Comprehensive 3.20	Comprehensive -13.57	Value 20.02	Emerging 32.53	Qual / Vol / Yield 5% Capped -6.63	Momentum 21.46	Momentum 18.10	Qual / Vol / Yield 5% Capped 16.99	Comprehensive -7.33	Qual / Vol / Yield 5% Capped 8.15
Emerging 82.57	Qual / Vol / Yield 5% Capped 24.91	Yield -12.95	Qual / Vol / Yield 5% Capped 20.14	Comprehensive -0.65	Momentum 2.80	Quality -13.65	Size 15.33	Volatility 31.42	Volatility -8.70	Emerging 20.56	Emerging 15.49	Yield 14.91	Value -9.55	Yield 7.51
Yield 80.69	Volatility 22.66	Volatility -13.34	Momentum 19.91	Size -1.55	Emerging 1.55	Size -14.75	Qual / Vol / Yield 5% Capped 15.03	Quality 30.92	Value -9.75	Value 18.59	Size 11.38	Size 14.71	Yield -13.85	Value 7.31
Quality 79.80	Momentum 22.33	Quality -13.72	Volatility 18.90	Emerging -3.50	Volatility 1.48	Emerging -15.22	Emerging 13.53	Size 29.01	Quality -11.38	Yield 18.36	Volatility 8.00	Value 13.80	Volatility -15.83	Volatility 5.49
Comprehensive 75.49	Quality 20.71	Momentum -16.19	Emerging 17.94	Qual / Vol / Yield 5% Capped -3.78	Value 0.26	Volatility -15.89	Quality 13.29	Value 27.04	Emerging -13.04	Size 18.30	Comprehensive 5.48	Volatility 7.92	Qual / Vol / Yield 5% Capped -16.81	Size 5.45
Momentum 73.89	Yield 20.37	Value -18.73	Yield 17.76	Quality -4.91	Quality -0.02	Value -18.30	Volatility 13.12	Yield 27.04	Comprehensive -13.78	Volatility 17.19	Yield 0.46	Momentum 0.78	Emerging -16.91	Quality 4.51
Volatility 73.41	Emerging 19.82	Emerging -18.96	Value 17.29	Yield -6.62	Yield -2.42	Qual / Vol / Yield 5% Capped -18.57	Comprehensive 13.08	Comprehensive 25.37	Size -13.88	Qual / Vol / Yield 5% Capped 14.87	Qual / Vol / Yield 5% Capped -2.54	Emerging 0.08	Momentum -17.17	Momentum 2.78
Qual / Vol / Yield 5% Capped 65.36	Value 16.33	Size -23.49	Quality 17.12	Value -6.78	Qual / Vol / Yield 5% Capped -3.30	Yield -19.38	Momentum 10.83	Qual / Vol / Yield 5% Capped 22.60	Momentum -14.06	Comprehensive 13.28	Value -3.28	Quality -2.93	Quality -20.49	Emerging 2.31
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 Emerging Comprehensive Factor Index	Sep-2015	FTSE Emerging Qual / Vol / Yield Factor 5% Capped	Jul-2016	FTSE Emerging Value Factor Index	Jul-2014
FTSE Emerging Index	Nov-2001	FTSE Emerging Quality Factor Index	Jul-2014	FTSE Emerging Volatility Factor Index	Jul-2014
FTSE Emerging Momentum Factor Index	Jul-2015	FTSE Emerging Size Factor Index	Jul-2014	FTSE Emerging Yield Factor Index	Jul-2015



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

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