



2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024*
Highest index returns														
Size 18.06	Size -6.55	Momentum 10.44	Size 30.13	Quality 3.38	Volatility 18.41	Quality 7.04	Quality 30.48	Volatility -8.49	Quality 23.34	Quality 23.37	Yield 9.44	Yield -3.16	Yield 26.82	Value 15.02
Quality 16.25	Volatility -6.74	Japan 8.08	Momentum 29.48	Volatility 1.94	Size 16.87	Size 6.81	Size 29.81	Value -12.46	Japan 19.45	Momentum 23.31	Value 8.37	Value -7.48	Value 25.43	Momentum 14.34
Yield 16.03	Quality -8.05	Value 6.36	Value 27.45	Size 1.06	Yield 12.96	Value 5.09	Momentum 27.07	Japan -12.99	Volatility 17.54	Japan 14.61	Volatility 3.61	Size -9.72	Momentum 20.97	Yield 14.02
Japan 15.40	Value -11.82	Yield 5.53	Japan 27.31	Value -2.60	Momentum 11.34	Yield 4.86	Japan 25.28	Quality -13.54	Momentum 16.98	Volatility 7.53	Japan 1.53	Volatility -12.29	Volatility 20.18	Volatility 11.08
Value 15.36	Momentum -12.00	Size 4.66	Quality 24.60	Yield -2.94	Japan 11.15	Japan 2.85	Volatility 23.44	Yield -14.62	Yield 16.42	Size 3.61	Momentum -0.07	Japan -15.46	Japan 20.03	Japan 10.57
Volatility 13.62	Japan -13.55	Volatility 3.48	Volatility 23.63	Japan -3.29	Quality 10.99	Volatility 0.41	Yield 22.12	Size -14.65	Size 15.27	Yield 1.37	Quality -1.40	Momentum -16.92	Quality 19.96	Quality 9.46
Momentum 13.15	Yield -14.20	Quality 3.16	Yield 20.28	Momentum -4.37	Value 8.61	Momentum -0.44	Value 21.33	Momentum -15.03	Value 15.06	Value 1.17	Size -2.58	Quality -22.53	Size 13.70	Size 4.18
Lowest index returns														

*Source: FTSE Russell. Data as of March 29, 2024. 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
FTSE Japan Index	Nov-2001
FTSE Japan Momentum Factor Index	Dec-2015
FTSE Japan Quality Factor Index	Dec-2015

Index	Launch Month
FTSE Japan Size Factor Index	Dec-2015
FTSE Japan Value Factor Index	Dec-2015

Index	Launch Month
FTSE Japan Volatility Factor Index	Dec-2015
FTSE Japan Yield Factor Index	Dec-2015

FTSE Japan Universe

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

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