FTSE Japan Universe



2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025*
	Highest index returns													
Size	Momentum	Size	Quality	Volatility	Quality	Quality	Volatility	Quality	Quality	Yield	Yield	Yield	Value	Size
-6.55	10.44	30.13	3.38	18.41	7.04	30.48	-8.49	23.34	23.37	9.44	-3.16	26.82	11.92	4.16
Volatility	Japan	Momentum	Volatility	Size	Size	Size	Value	Japan	Momentum	Value	Value	Value	Momentum	Yield
-6.74	8.08	29.48	1.94	16.87	6.81	29.81	-12.46	19.45	23.31	8.37	-7.48	25.43	11.68	3.67
Quality	Value	Value	Size	Yield	Value	Momentum	Japan	Volatility	Japan	Volatility	Size	Momentum	Volatility	Volatility
-8.05	6.36	27.45	1.06	12.96	5.09	27.07	-12.99	17.54	14.61	3.61	-9.72	20.97	10.87	3.15
Value	Yield	Japan	Value	Momentum	Yield	Japan	Quality	Momentum	Volatility	Japan	Volatility	Volatility	Yield	Value
-11.82	5.53	27.31	-2.60	11.34	4.86	25.28	-13.54	16.98	7.53	1.53	-12.29	20.18	10.05	1.43
Momentum	Size	Quality	Yield	Japan	Japan	Volatility	Yield	Yield	Size	Momentum	Japan	Japan	Japan	Japan
-12.00	4.66	24.60	-2.94	11.15	2.85	23.44	-14.62	16.42	3.61	-0.07	-15.46	20.03	8.16	0.95
Japan	Volatility	Volatility	Japan	Quality	Volatility	Yield	Size	Size	Yield	Quality	Momentum	Quality	Quality	Momentum
-13.55	3.48	23.63	-3.29	10.99	0.41	22.12	-14.65	15.27	1.37	-1.40	-16.92	19.96	3.54	0.76
Yield	Quality	Yield	Momentum	Value	Momentum	Value	Momentum	Value	Value	Size	Quality	Size	Size	Quality
-14.20	3.16	20.28	-4.37	8.61	-0.44	21.33	-15.03	15.06	1.17	-2.58	-22.53	13.70	2.28	-1.50
	Lowest index returns													

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 Japan Index	Nov-2001	FTSE Japan Size Factor Index	Dec-2015	FTSE Japan Volatility Factor Index	Dec-2015
FTSE Japan Momentum Factor Index	Dec-2015	FTSE Japan Value Factor Index	Dec-2015	FTSE Japan Yield Factor Index	Dec-2015
FTSE Japan Quality Factor Index	Dec-2015				

March 31, 2025

^{*}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.

FTSE Japan Universe



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