

FTSE Developed ex US Universe

2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023*
Highest index returns														
Size 41.41	Size 18.31	Qual / Vol / Yield 5% Capped -1.89	Momentum 19.58	Momentum 22.49	Comprehensive 2.03	Size 4.29	Value 9.02	Size 30.68	Qual / Vol / Yield 5% Capped -10.54	Quality 24.84	Quality 16.46	Yield 14.89	Yield -4.22	Quality 12.41
Yield 40.75	Comprehensive 16.55	Volatility -2.67	Comprehensive 18.17	Value 21.61	Qual / Vol / Yield 5% Capped 0.16	Comprehensive 4.15	Size 7.19	Quality 28.82	Volatility -10.89	Volatility 23.69	Momentum 15.94	Value 14.11	Value -8.27	Developed Ex US 11.46
Value 38.08	Momentum 11.65	Comprehensive -6.84	Developed Ex US 17.78	Comprehensive 21.03	Volatility -0.31	Momentum -0.29	Yield 6.28	Comprehensive 28.33	Quality -12.34	Momentum 23.54	Developed Ex US 10.24	Volatility 13.56	Qual / Vol / Yield 5% Capped -10.71	Momentum 11.07
Developed Ex US 35.44	Quality 10.24	Yield -7.66	Size 17.59	Yield 20.96	Quality -1.02	Quality -1.32	Developed Ex US 3.40	Momentum 27.90	Comprehensive -12.84	Developed Ex US 22.64	Size 10.23	Developed Ex US 11.80	Volatility -12.89	Volatility 11.07
Volatility 33.41	Developed Ex US 9.84	Quality -7.97	Yield 17.41	Developed Ex US 20.59	Size -2.60	Volatility -1.87	Volatility 3.20	Value 26.98	Momentum -13.84	Qual / Vol / Yield 5% Capped 22.22	Comprehensive 8.90	Quality 11.63	Momentum -14.57	Value 10.99
Quality 33.33	Volatility 7.31	Momentum -11.59	Volatility 16.69	Size 20.25	Yield -3.57	Developed Ex US -1.94	Qual / Vol / Yield 5% Capped 2.66	Developed Ex US 26.29	Yield -14.03	Yield 20.82	Volatility 4.14	Momentum 10.98	Developed Ex US -14.59	Qual / Vol / Yield 5% Capped 10.52
Comprehensive 32.87	Value 6.43	Developed Ex US -12.04	Value 16.36	Volatility 20.03	Developed Ex US -4.03	Qual / Vol / Yield 5% Capped -2.02	Comprehensive 2.56	Volatility 23.30	Developed Ex US -14.08	Size 19.59	Qual / Vol / Yield 5% Capped 2.21	Qual / Vol / Yield 5% Capped 10.90	Size -14.85	Yield 9.21
Momentum 28.39	Qual / Vol / Yield 5% Capped 5.11	Value -13.37	Quality 15.39	Qual / Vol / Yield 5% Capped 19.47	Value -4.29	Value -2.89	Quality 1.61	Yield 22.59	Size -15.70	Comprehensive 19.37	Value 1.66	Comprehensive 10.10	Comprehensive -16.53	Comprehensive 8.97
Qual / Vol / Yield 5% Capped 28.05	Yield 4.26	Size -15.86	Qual / Vol / Yield 5% Capped 13.31	Quality 17.81	Momentum -5.15	Yield -5.78	Momentum 0.59	Qual / Vol / Yield 5% Capped 21.85	Value -15.76	Value 17.55	Yield -1.17	Size 5.92	Quality -19.33	Size 7.14
Lowest index returns														

*Source: FTSE Russell. Data as of June 30, 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 Developed ex US Comprehensive Factor Index	Sep-2015	FTSE Developed ex US Qual / Vol / Yield Factor 5%	Jul-2016	FTSE Developed ex US Value Factor Index	Jan-2015
FTSE Developed Ex US Index	Nov-2001	FTSE Developed ex US Quality Factor Index	Jan-2015	FTSE Developed ex US Volatility Factor Index	Jan-2015
FTSE Developed ex US Momentum Factor Index	Jul-2015	FTSE Developed ex US Size Factor Index	Jan-2015	FTSE Developed ex US Yield Factor Index	Jul-2015

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