

FTSE Developed Universe

2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023*
Highest index returns														
Size	Size	Volatility	Size	Value	Volatility	Comprehensive	Value	Quality	Quality	Quality	Quality	Quality	Yield	Quality
40.67	21.06	3.59	18.62	28.14	9.34	2.85	12.45	27.95	-4.98	31.40	24.03	24.14	-3.59	19.76
Yield	Comprehensive	Quality	Momentum	Momentum	Comprehensive	Size	Yield	Size	Volatility	Volatility	Momentum	Volatility	Value	Developed
32.90	16.30	0.06	18.07	27.79	8.35	1.91	11.31	25.84	-5.42	29.28	23.03	23.36	-10.71	15.20
Value	Developed	Comprehensive	Comprehensive	Comprehensive	Quality	Quality	Size	Momentum	Momentum	Momentum	Developed	Yield	Comprehensive	Volatility
32.59	12.28	-0.30	17.39	27.66	6.47	1.51	9.21	25.46	-7.00	28.37	16.70	21.47	-13.06	12.15
Developed	Momentum	Yield	Value	Developed	Momentum	Momentum	Volatility	Comprehensive	Developed	Developed	Volatility	Developed	Volatility	Momentum
31.35	12.00	-0.37	17.19	26.77	5.20	1.14	9.08	25.45	-8.63	27.99	10.74	21.38	-14.64	11.42
Comprehensive	Quality	Momentum	Developed	Size	Developed	Volatility	Developed	Value	Comprehensive	Size	Size	Momentum	Size	Value
29.94	11.67	-4.45	17.04	25.84	5.09	0.69	8.19	24.12	-9.41	23.56	10.15	20.95	-15.25	9.99
Quality	Value	Developed	Yield	Quality	Yield	Developed	Comprehensive	Developed	Yield	Comprehensive	Comprehensive	Value	Momentum	Size
28.86	10.58	-5.53	15.13	25.69	3.92	-0.26	5.97	23.85	-9.81	23.43	10.14	20.42	-16.73	8.18
Volatility	Volatility	Value	Volatility	Volatility	Value	Yield	Momentum	Volatility	Size	Yield	Value	Comprehensive	Developed	Comprehensive
25.65	9.31	-8.07	14.99	25.12	3.39	-3.24	5.83	20.77	-13.08	23.12	-0.51	19.40	-17.75	7.90
Momentum	Yield	Size	Quality	Yield	Size	Value	Quality	Yield	Value	Value	Yield	Size	Quality	Yield
24.41	8.41	-10.19	13.82	23.85	2.87	-3.33	5.59	19.19	-13.82	22.96	-1.57	15.64	-21.18	5.68
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
FTSE Developed Comprehensive Factor Index	Aug-2016
FTSE Developed Index	Nov-2001
FTSE Developed Momentum Factor Index	Jul-2015

Index	Launch Month
FTSE Developed Quality Factor Index	Jul-2014
FTSE Developed Size Factor Index	Jul-2014
FTSE Developed Value Factor Index	Jul-2014

	Index	Launch Month
	FTSE Developed Volatility Factor Index	Jul-2014
	FTSE Developed Yield Factor Index	Jul-2015

June 30, 2023

FTSE Russell

FTSE Developed Universe

For more information about our indexes, please visit ftserussell.com

© 2023 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of the LSE Group nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB, BR and/or their respective licensors.

June 30, 2023