

# FTSE Emerging Universe

| 2009                                     | 2010                                     | 2011                                     | 2012                                     | 2013                                     | 2014                                     | 2015                                      | 2016                                     | 2017                                     | 2018                                     | 2019                                     | 2020                                     | 2021                                     | 2022                                      | 2023*                                   |
|--|--|--|--|--|--|---|--|--|--|--|--|--|---|---|
| Highest index returns                    |  |  |  |  |  |   |  |  |  |  |  |  |   |   |
| Value<br>90.78                           | Size<br>28.87                            | Qual / Vol / Yield<br>5% Capped<br>-7.47 | Comprehensive<br>26.36                   | Momentum<br>0.09                         | Size<br>6.37                             | Momentum<br>-13.47                        | Yield<br>22.02                           | Momentum<br>36.46                        | Yield<br>-5.99                           | Quality<br>22.71                         | Quality<br>19.85                         | Comprehensive<br>17.18                   | Size<br>-7.17                             | Yield<br>9.20                           |
| Size<br>89.29                            | Comprehensive<br>27.89                   | Comprehensive<br>-10.27                  | Size<br>25.47                            | Volatility<br>-0.21                      | Comprehensive<br>3.20                    | Comprehensive<br>-13.57                   | Value<br>20.02                           | Emerging<br>32.53                        | Qual / Vol / Yield<br>5% Capped<br>-6.63 | Momentum<br>21.46                        | Momentum<br>18.10                        | Qual / Vol / Yield<br>5% Capped<br>16.99 | Comprehensive<br>-7.33                    | Comprehensive<br>8.91                   |
| Emerging<br>82.57                        | Qual / Vol / Yield<br>5% Capped<br>24.91 | Yield<br>-12.95                          | Qual / Vol / Yield<br>5% Capped<br>20.14 | Comprehensive<br>-0.65                   | Momentum<br>2.80                         | Quality<br>-13.65                         | Size<br>15.33                            | Volatility<br>31.42                      | Volatility<br>-8.70                      | Emerging<br>20.56                        | Emerging<br>15.49                        | Yield<br>14.91                           | Value<br>-9.55                            | Qual / Vol / Yield<br>5% Capped<br>8.72 |
| Yield<br>80.69                           | Volatility<br>22.66                      | Volatility<br>-13.34                     | Momentum<br>19.91                        | Size<br>-1.55                            | Emerging<br>1.55                         | Size<br>-14.75                            | Qual / Vol / Yield<br>5% Capped<br>15.03 | Quality<br>30.92                         | Value<br>-9.75                           | Value<br>18.59                           | Size<br>11.38                            | Size<br>14.71                            | Yield<br>-13.85                           | Volatility<br>8.54                      |
| Quality<br>79.80                         | Momentum<br>22.33                        | Quality<br>-13.72                        | Volatility<br>18.90                      | Emerging<br>-3.50                        | Volatility<br>1.48                       | Emerging<br>-15.22                        | Emerging<br>13.53                        | Size<br>29.01                            | Quality<br>-11.38                        | Yield<br>18.36                           | Volatility<br>8.00                       | Value<br>13.80                           | Volatility<br>-15.83                      | Value<br>7.05                           |
| Comprehensive<br>75.49                   | Quality<br>20.71                         | Momentum<br>-16.19                       | Emerging<br>17.94                        | Qual / Vol / Yield<br>5% Capped<br>-3.78 | Value<br>0.26                            | Volatility<br>-15.89                      | Quality<br>13.29                         | Value<br>27.04                           | Emerging<br>-13.04                       | Size<br>18.30                            | Comprehensive<br>5.48                    | Volatility<br>7.92                       | Qual / Vol / Yield<br>5% Capped<br>-16.81 | Quality<br>6.09                         |
| Momentum<br>73.89                        | Yield<br>20.37                           | Value<br>-18.73                          | Yield<br>17.76                           | Quality<br>-4.91                         | Quality<br>-0.02                         | Value<br>-18.30                           | Volatility<br>13.12                      | Yield<br>27.04                           | Comprehensive<br>-13.78                  | Volatility<br>17.19                      | Yield<br>0.46                            | Momentum<br>0.78                         | Emerging<br>-16.91                        | Size<br>4.95                            |
| Volatility<br>73.41                      | Emerging<br>19.82                        | Emerging<br>-18.96                       | Value<br>17.29                           | Yield<br>-6.62                           | Yield<br>-2.42                           | Qual / Vol / Yield<br>5% Capped<br>-18.57 | Comprehensive<br>13.08                   | Comprehensive<br>25.37                   | Size<br>-13.88                           | Qual / Vol / Yield<br>5% Capped<br>14.87 | Qual / Vol / Yield<br>5% Capped<br>-2.54 | Emerging<br>0.08                         | Momentum<br>-17.17                        | Emerging<br>3.87                        |
| Qual / Vol / Yield<br>5% Capped<br>65.36 | Value<br>16.33                           | Size<br>-23.49                           | Quality<br>17.12                         | Value<br>-6.78                           | Qual / Vol / Yield<br>5% Capped<br>-3.30 | Yield<br>-19.38                           | Momentum<br>10.83                        | Qual / Vol / Yield<br>5% Capped<br>22.60 | Momentum<br>-14.06                       | Comprehensive<br>13.28                   | Value<br>-3.28                           | Quality<br>-2.93                         | Quality<br>-20.49                         | Momentum<br>3.07                        |
| 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 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     |

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