

FTSE Japan Universe

| 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023* |
|-----------------------|---------------------|---------------------|--------------------|---------------------|--------------------|---------------------|--------------------|---------------------|---------------------|---------------------|--------------------|--------------------|----------------------|---------------------|
| Highest index returns | | | | | | | | | | | | | | |
| Value 10.87 | 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 | Quality 15.25 |
| Quality 9.55 | 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 14.52 |
| Size 8.17 | 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 | Yield 14.46 |
| Yield 7.53 | 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 | Japan 12.44 |
| Japan 5.81 | 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 | Momentum 12.14 |
| Volatility 0.58 | 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 | Volatility 11.41 |
| Momentum -0.38 | 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 5.60 |
| 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 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 | | | | |

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