



# FTSE Developed Europe Universe

2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018*
<b>Highest index returns</b>														
Size 29.31	Size 14.15	Size 45.82	Qual/Vol/Yield 5% Capped 21.53	Qual/Vol/Yield 5% Capped -33.65	Size 47.54	Size 11.31	Qual/Vol/Yield 5% Capped 1.80	Size 25.37	Size 30.48	Qual/Vol/Yield 5% Capped 0.71	Size 4.78	Value 5.46	Size 32.77	Volatility -10.15
Value 26.41	Value 11.42	Value 37.10	Quality 21.10	Quality -38.25	Value 42.97	Momentum 7.94	Volatility -0.72	Momentum 21.13	Momentum 28.05	Volatility -2.27	Momentum 0.34	Yield 4.46	Quality 28.04	Qual/Vol/Yield 5% Capped -10.62
Yield 26.01	Volatility 11.06	Qual/Vol/Yield 5% Capped 36.35	Momentum 18.18	Volatility -38.85	Yield 38.34	Quality 5.71	Quality -3.38	Developed Europe 20.21	Value 27.26	Quality -2.99	Volatility -0.10	Developed Europe 0.14	Momentum 27.07	Quality -11.48
Qual/Vol/Yield 5% Capped 24.85	Momentum 10.64	Yield 36.11	Volatility 15.45	Momentum -43.05	Developed Europe 37.34	Developed Europe 4.40	Yield -5.92	Value 17.14	Developed Europe 26.22	Yield -4.71	Quality -0.92	Size -0.98	Value 26.63	Momentum -12.75
Volatility 22.55	Qual/Vol/Yield 5% Capped 10.29	Momentum 35.47	Developed Europe 14.88	Developed Europe -45.93	Quality 33.33	Volatility 1.94	Momentum -10.81	Quality 17.02	Yield 26.08	Size -5.02	Developed Europe -1.91	Volatility -1.08	Developed Europe 26.53	Developed Europe -14.45
Momentum 21.47	Developed Europe 10.05	Developed Europe 34.92	Yield 12.71	Yield -46.12	Volatility 31.74	Qual/Vol/Yield 5% Capped -0.47	Developed Europe -11.16	Volatility 16.62	Qual/Vol/Yield 5% Capped 24.64	Developed Europe -5.65	Qual/Vol/Yield 5% Capped -2.09	Momentum -1.13	Yield 23.51	Yield -14.56
Developed Europe 21.31	Quality 10.02	Volatility 33.49	Value 10.20	Value -50.06	Momentum 29.75	Value -0.97	Value -15.93	Yield 15.30	Volatility 24.11	Momentum -6.06	Value -3.70	Quality -1.90	Qual/Vol/Yield 5% Capped 23.23	Size -16.15
Quality 18.24	Yield 9.14	Quality 33.36	Size 6.32	Size -50.73	Qual/Vol/Yield 5% Capped 27.86	Yield -2.20	Size -17.97	Qual/Vol/Yield 5% Capped 11.56	Quality 23.38	Value -6.40	Yield -6.29	Qual/Vol/Yield 5% Capped -2.52	Volatility 22.90	Value -17.91
<b>Lowest index returns</b>														

\*Source: FTSE Russell. Data as of December 31, 2018. 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 Europe Index	Nov-2001	FTSE Developed Europe Quality Factor Index	Jul-2015	FTSE Developed Europe Volatility Factor Index	Jul-2015
FTSE Developed Europe Momentum Factor Index	Aug-2015	FTSE Developed Europe Size Factor Index	Jul-2015	FTSE Developed Europe Yield Factor Index	Jul-2015
FTSE Developed Europe Qual/Vol/Yield 5% Capped Fac	Jul-2015	FTSE Developed Europe Value Factor Index	Jul-2015		



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