



FTSE Developed ex US Universe

2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018*
Highest index returns														
Comprehensive 30.20	Size 19.58	Yield 34.02	Quality 21.15	Qual / Vol / Yield 5% Capped -34.11	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
Size 27.93	Comprehensive 19.57	Comprehensive 33.36	Qual / Vol / Yield 5% Capped 20.56	Comprehensive -38.01	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
Value 25.29	Momentum 16.16	Qual / Vol / Yield 5% Capped 33.32	Momentum 17.53	Quality -38.59	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
Yield 24.80	Value 15.00	Value 31.83	Yield 15.03	Volatility -39.51	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
Volatility 23.64	Developed Ex US 14.80	Volatility 29.22	Volatility 14.58	Momentum -41.98	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 23.02	Volatility 14.27	Quality 27.92	Developed Ex US 13.94	Developed Ex US -43.33	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
Developed Ex US 20.93	Quality 14.17	Developed Ex US 27.17	Comprehensive 12.55	Size -44.27	Comprehensive 32.87	Value 6.43	Developed Ex US -12.05	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
Momentum 19.90	Yield 11.21	Size 27.16	Value 11.64	Yield -44.74	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
Quality 19.76	Qual / Vol / Yield 5% Capped 10.90	Momentum 26.80	Size 9.87	Value -45.83	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
Lowest index returns														

*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 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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