



2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024*
Highest index returns														
Size 22.72	Volatility 2.34	Size 18.98	Momentum 25.20	Volatility 8.44	Quality 0.32	Value 13.15	Quality 27.92	Volatility -5.32	Quality 31.10	Quality 23.55	Volatility 22.37	Yield -4.88	Quality 27.63	Momentum 16.03
Comprehensive 18.73	Quality -1.56	Comprehensive 18.80	All-World 23.32	Comprehensive 7.01	Comprehensive 0.13	Yield 12.41	Size 26.87	Quality -5.42	Volatility 29.10	Momentum 23.00	Quality 21.24	Value -10.31	All-World 22.60	Quality 14.47
Momentum 13.28	Comprehensive -1.96	Momentum 18.18	Volatility 23.05	Quality 5.97	Momentum -0.11	Size 10.85	Momentum 26.37	Momentum -8.08	Momentum 27.85	All-World 16.58	Yield 20.51	Comprehensive -12.63	Momentum 20.82	All-World 11.30
All-World 13.18	Yield -2.23	Value 17.19	Value 22.69	Momentum 4.97	Volatility -0.38	Volatility 9.04	Comprehensive 25.45	All-World -9.09	All-World 27.22	Volatility 12.43	Value 19.75	Size -13.12	Volatility 18.97	Volatility 8.99
Quality 12.77	Momentum -5.93	All-World 17.14	Comprehensive 22.61	All-World 4.78	Size -1.52	All-World 8.62	Value 24.89	Yield -9.79	Yield 22.54	Size 9.06	Comprehensive 19.45	Volatility -15.11	Comprehensive 18.02	Value 6.76
Value 10.92	All-World -7.26	Yield 15.77	Quality 21.99	Size 3.58	All-World -1.65	Comprehensive 6.73	All-World 24.62	Comprehensive -10.43	Value 22.30	Comprehensive 9.05	All-World 18.88	Momentum -16.92	Value 16.69	Yield 5.91
Volatility 10.49	Value -9.23	Quality 15.42	Size 20.32	Yield 3.20	Yield -4.94	Quality 6.23	Volatility 21.41	Size -13.37	Comprehensive 21.99	Value -1.08	Momentum 18.44	All-World -17.67	Size 15.35	Comprehensive 5.01
Yield 9.69	Size -13.06	Volatility 15.35	Yield 20.01	Value 2.92	Value -5.52	Momentum 6.15	Yield 19.72	Value -13.60	Size 20.31	Yield -1.20	Size 11.27	Quality -21.10	Yield 14.14	Size 1.14
Lowest index returns														

*Source: FTSE Russell. Data as of June 28, 2024. 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 All-World Comprehensive Factor Index	Oct-2016	FTSE All-World Quality Factor Index	Nov-2014	FTSE All-World Volatility Factor Index	Nov-2014
FTSE All-World Index	Nov-2001	FTSE All-World Size Factor Index	Nov-2014	FTSE All-World Yield Factor Index	Jul-2015
FTSE All-World Momentum Factor Index	Jul-2015	FTSE All-World Value Factor Index	Nov-2014		



For more information about our indexes, please visit lseg.com/ftse-russell

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