



FTSE All-World Universe

2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016*
Highest index returns														
Comprehensive -2.36	Size 51.60	Comprehensive 27.47	Comprehensive 20.97	Yield 29.18	Quality 18.41	Volatility -35.21	Size 50.51	Size 22.72	Volatility 2.34	Size 18.98	Momentum 25.20	Volatility 8.44	Quality 0.32	Value 13.15
Yield -9.72	Value 42.94	Size 25.07	Size 18.51	Comprehensive 27.14	Momentum 16.80	Quality -36.14	Value 38.47	Comprehensive 18.73	Quality -1.56	Comprehensive 18.80	FTSE All-World 23.32	Comprehensive 7.01	Comprehensive 0.13	Yield 12.41
Size -11.15	Comprehensive 38.44	Value 23.02	Value 15.93	Value 27.09	Comprehensive 15.13	Comprehensive -36.54	Yield 37.10	Momentum 13.28	Comprehensive -1.96	Momentum 18.18	Volatility 23.05	Quality 5.97	Momentum -0.11	Size 10.85
Volatility -14.84	Yield 36.20	Yield 20.02	Momentum 14.32	Volatility 23.99	Size 12.89	Momentum -40.30	FTSE All-World 36.17	FTSE All-World 13.18	Yield -2.23	Value 17.19	Value 22.69	Momentum 4.97	Volatility -0.38	Volatility 9.04
Momentum -15.26	FTSE All-World 34.39	Volatility 17.23	Quality 12.53	Momentum 22.58	FTSE All-World 12.74	Yield -41.24	Comprehensive 36.09	Quality 12.77	Momentum -5.93	FTSE All-World 17.14	Comprehensive 22.61	FTSE All-World 4.78	Size -1.52	FTSE All-World 8.62
Value -15.35	Momentum 30.94	FTSE All-World 16.14	FTSE All-World 11.71	Size 22.57	Value 12.68	FTSE All-World -41.76	Quality 32.61	Value 10.92	FTSE All-World -7.26	Yield 15.77	Quality 21.99	Size 3.58	FTSE All-World -1.65	Comprehensive 6.73
Quality -16.07	Quality 29.18	Momentum 14.97	Yield 10.09	FTSE All-World 22.19	Yield 12.06	Value -43.46	Momentum 28.68	Volatility 10.49	Value -9.23	Quality 15.42	Size 20.32	Yield 3.20	Yield -4.94	Quality 6.23
FTSE All-World -18.86	Volatility 26.30	Quality 14.69	Volatility 9.64	Quality 21.69	Volatility 9.72	Size -43.66	Volatility 27.66	Yield 9.69	Size -13.06	Volatility 15.35	Yield 20.01	Value 2.92	Value -5.52	Momentum 6.15
Lowest index returns														

*Source: FTSE Russell. Data as of December 30, 2016. Figures are percentage index returns for each complete calendar year and the year to date. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see disclaimer page for important legal disclosures.

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 Size Factor Index	Nov-2014	FTSE All-World Index	Nov-2001
FTSE All-World Momentum Factor Index	Jul-2015	FTSE All-World Value Factor Index	Nov-2014	FTSE All-World Yield Factor Index	Jul-2015
FTSE All-World Quality Factor Index	Nov-2014	FTSE All-World Volatility Factor Index	Nov-2014		



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