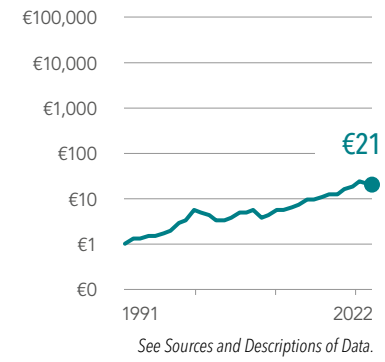


## Fama/French Developed High Profitability Index

1991–2022

1991	23.1	1992	11.2	0.5	1993	15.0	11.2	23.0	1994	9.7	5.6	8.2	-4.8	1995	10.5	7.6	10.1	4.1	13.9	1996	12.8	10.9	13.7	10.7	19.4	25.2	1997	16.3	15.3	18.5	17.4	25.8	32.2	39.7	1998	16.6	15.7	18.4	17.5	23.9	27.4	28.5	18.2	1999	20.3	20.0	23.1	23.1	29.6	33.8	36.8	35.4	55.0	2000	17.0	16.4	18.6	17.9	22.2	23.9	23.6	18.7	19.0	-8.7	2001	14.4	13.6	15.2	14.2	17.2	17.8	16.4	11.2	8.9	-8.7	-8.7	2002	10.1	9.0	9.9	8.5	10.3	9.8	7.4	1.9	-1.8	-15.7	-19.0	-28.1	2003	9.9	8.9	9.6	8.4	10.0	9.5	7.4	2.8	0.0	-10.4	-11.0	-12.1	7.6	2004	9.8	8.8	9.5	8.4	9.8	9.3	7.5	3.6	1.3	-7.0	-6.5	-5.8	7.9	8.1	2005	10.8	10.0	10.8	9.8	11.2	11.0	9.5	6.2	4.6	-2.0	-0.6	1.5	13.9	17.1	26.9	2006	10.6	9.8	10.5	9.6	10.9	10.6	9.3	6.3	4.9	-0.8	0.6	2.6	12.1	13.7	16.5	7.0	2007	10.3	9.5	10.2	9.3	10.5	10.2	8.9	6.2	5.0	0.0	1.3	3.1	10.8	11.6	12.7	6.3	5.5	2008	7.2	6.4	6.8	5.8	6.6	6.0	4.6	1.8	0.3	-4.4	-3.9	-3.1	1.8	0.7	-1.1	-9.0	-16.1	-33.3	2009	8.3	7.5	7.9	7.1	7.9	7.5	6.2	3.8	2.6	-1.5	-0.7	0.3	5.2	4.9	4.2	-0.8	-3.3	-7.4	28.5	2010	8.8	8.1	8.5	7.8	8.6	8.2	7.1	5.0	3.9	0.2	1.2	2.3	6.9	6.8	6.6	3.0	2.0	0.8	23.9	19.6	2011	8.5	7.8	8.2	7.5	8.2	7.9	6.8	4.8	3.8	0.4	1.3	2.3	6.4	6.3	6.0	2.9	2.1	1.2	16.3	10.7	2.4	2012	8.6	8.0	8.4	7.7	8.4	8.1	7.1	5.2	4.4	1.2	2.1	3.2	6.9	6.9	6.7	4.1	3.6	3.3	15.2	11.0	7.0	11.8	2013	9.2	8.6	9.0	8.4	9.1	8.8	7.9	6.2	5.5	2.6	3.5	4.6	8.3	8.3	8.3	6.2	6.1	6.2	16.5	13.7	11.9	16.9	22.2	2014	9.6	9.1	9.5	8.9	9.6	9.4	8.6	7.0	6.3	3.7	4.6	5.7	9.2	9.3	9.4	7.6	7.7	8.0	17.1	14.9	13.8	17.8	21.0	19.7	2015	9.8	9.2	9.6	9.1	9.8	9.6	8.8	7.3	6.7	4.2	5.2	6.2	9.5	9.6	9.8	8.2	8.3	8.7	16.5	14.6	13.7	16.7	18.3	16.4	13.3	2016	9.7	9.2	9.6	9.1	9.8	9.6	8.8	7.4	6.8	4.5	5.4	6.4	9.5	9.6	9.7	8.3	8.4	8.8	15.6	13.9	12.9	15.2	16.0	14.0	11.3	9.3	2017	9.8	9.3	9.7	9.2	9.8	9.6	8.9	7.6	7.1	4.9	5.7	6.7	9.6	9.7	9.8	8.5	8.7	9.0	15.1	13.5	12.7	14.5	15.0	13.3	11.2	10.2	11.1	2018	9.4	8.9	9.2	8.7	9.3	9.1	8.4	7.1	6.6	4.5	5.3	6.2	8.8	8.9	9.0	7.7	7.7	8.0	13.3	11.7	10.7	12.0	12.0	10.1	7.8	6.0	4.4	-1.9	2019	10.2	9.7	10.1	9.6	10.2	10.1	9.5	8.3	7.8	5.9	6.7	7.6	10.2	10.4	10.5	9.4	9.6	10.0	15.1	13.8	13.2	14.6	15.0	13.9	12.8	12.6	13.7	15.1	35.0	2020	10.3	9.9	10.2	9.8	10.4	10.2	9.7	8.5	8.1	6.2	7.0	7.9	10.4	10.6	10.7	9.7	9.9	10.3	15.0	13.8	13.3	14.6	14.9	13.9	13.0	12.9	13.8	14.7	24.1	14.0	2021	10.9	10.5	10.9	10.5	11.1	11.0	10.4	9.4	9.0	7.3	8.1	9.0	11.4	11.7	11.9	11.0	11.3	11.7	16.2	15.2	14.8	16.1	16.6	16.0	15.4	15.8	17.1	18.7	26.5	22.4	31.4	2022	10.0	9.6	9.9	9.5	10.1	9.9	9.4	8.3	7.9	6.2	7.0	7.8	10.0	10.1	10.2	9.3	9.5	9.7	13.7	12.6	12.1	13.0	13.1	12.1	11.2	10.9	11.2	11.2	14.8	8.7	6.2	-14.2
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Growth of €1

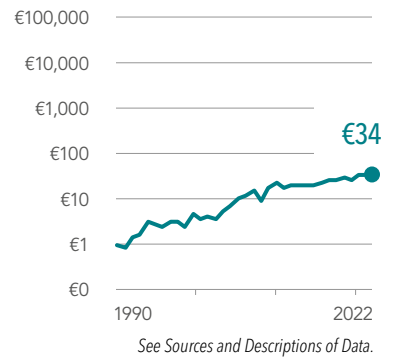


## Dimensional Emerging Markets Value Index

1990–2022

1990	-7.2	1991	23.4	64.2	1992	18.1	33.2	8.1	1993	34.3	51.9	46.1	97.5	1994	24.8	34.4	25.7	35.6	-7.0	1995	17.3	22.9	14.3	16.5	-10.6	-14.0	1996	18.2	23.1	16.2	18.3	-0.3	3.3	24.0	1997	15.9	19.6	13.5	14.6	0.0	2.5	11.8	0.9	1998	10.3	12.7	6.8	6.6	-5.7	-5.4	-2.4	-13.4	-25.6	1999	17.4	20.5	15.9	17.1	7.3	10.4	17.5	15.4	23.4	104.8	2000	13.2	15.5	11.1	11.5	2.7	4.4	8.6	5.0	6.5	27.3	-20.8	2001	13.3	15.3	11.3	11.7	4.0	5.7	9.4	6.7	8.2	22.5	-5.2	13.5	2002	11.1	12.8	9.0	9.1	2.1	3.3	6.0	3.3	3.8	12.8	-7.5	0.0	-12.0	2003	13.3	15.0	11.7	12.0	5.8	7.3	10.3	8.5	9.9	18.7	3.6	13.3	13.3	45.7	2004	14.0	15.7	12.6	13.0	7.4	8.9	11.8	10.4	11.8	19.7	7.5	16.0	16.9	34.7	24.5	2005	16.1	17.8	15.1	15.6	10.6	12.3	15.4	14.4	16.3	23.9	14.0	22.6	24.9	40.4	37.8	52.5	2006	16.4	18.1	15.5	16.0	11.4	13.1	15.9	15.1	16.9	23.6	15.0	22.4	24.3	35.5	32.2	36.3	21.8	2007	17.2	18.8	16.5	17.0	12.8	14.4	17.2	16.6	18.3	24.5	17.0	23.8	25.6	34.8	32.2	34.8	26.8	32.0	2008	12.3	13.5	11.1	11.3	7.1	8.2	10.1	9.0	9.8	14.1	6.9	11.0	10.7	15.0	9.7	6.2	-5.8	-17.2	-48.1	2009	15.4	16.8	14.6	15.0	11.1	12.5	14.6	13.9	15.1	19.8	13.5	18.1	18.7	23.9	20.6	19.9	12.9	10.0	0.4	94.2	2010	16.1	17.4	15.3	15.7	12.2	13.5	15.6	15.0	16.2	20.6	14.9	19.3	19.9	24.7	21.9	21.5	16.1	14.7	9.5	58.9	30.0	2011	14.1	15.3	13.3	13.5	10.1	11.2	13.0	12.3	13.2	16.9	11.5	15.1	15.2	18.7	15.7	14.5	9.2	6.8	1.3	26.5	2.1	-19.7	2012	14.3	15.4	13.4	13.7	10.5	11.5	13.2	12.6	13.4	16.9	11.9	15.2	15.4	18.5	15.8	14.8	10.2	8.4	4.3	24.1	6.9	-3.1	17.0	2013	13.3	14.3	12.5	12.7	9.6	10.5	12.1	11.4	12.1	15.2	10.5	13.4	13.4	16.1	13.4	12.3	8.1	6.2	2.5	17.4	3.5	-4.1	4.8	-6.1	2014	13.2	14.2	12.4	12.6	9.6	10.5	12.0	11.3	12.0	14.9	10.5	13.2	13.2	15.6	13.2	12.1	8.3	6.8	3.6	16.2	4.8	-0.6	6.7	1.9	10.5	2015	12.3	13.1	11.4	11.5	8.7	9.5	10.8	10.1	10.7	13.3	9.2	11.5	11.4	13.4	11.1	9.9	6.4	4.8	1.8	12.1	2.3	-2.5	2.4	-2.0	0.0	-9.4	2016	12.7	13.5	11.9	12.0	9.3	10.1	11.4	10.8	11.4	13.9	10.0	12.3	12.2	14.2	12.0	11.1	7.9	6.6	4.1	13.6	5.2	1.5	6.4	3.9	7.5	6.1	24.2	2017	12.8	13.6	12.0	12.2	9.6	10.4	11.6	11.1	11.6	14.0	10.4	12.6	12.5	14.4	12.4	11.5	8.6	7.5	5.3	13.9	6.6	3.6	8.1	6.4	9.8	9.5	20.5	16.9	2018	12.1	12.9	11.3	11.4	8.9	9.6	10.8	10.2	10.7	12.9	9.4	11.4	11.3	12.9	11.0	10.1	7.4	6.3	4.2	11.7	5.1	2.3	5.9	4.2	6.4	5.4	10.8	4.7	-6.2	2019	12.1	12.9	11.4	11.5	9.1	9.8	10.9	10.4	10.8	12.9	9.6	11.5	11.4	13.0	11.2	10.3	7.8	6.8	4.9	11.9	5.9	3.5	6.8	5.4	7.5	6.9	11.4	7.4	3.0	13.1	2020	11.5	12.2	10.7	10.8	8.5	9.1	10.1	9.6	10.0	12.0	8.8	10.5	10.4	11.8	10.1	9.2	6.8	5.8	4.0	10.2	4.7	2.4	5.3	3.9	5.4	4.6	7.6	3.8	-0.2	3.0	-6.3	2021	11.8	12.5	11.1	11.2	8.9	9.5	10.6	10.1	10.5	12.4	9.4	11.0	10.9	12.3	10.7	9.9	7.7	6.8	5.2	11.1	6.0	4.1	6.8	5.7	7.3	6.8	9.8	7.2	4.9	8.8	6.8	21.6	2022	11.3	11.9	10.6	10.7	8.5	9.1	10.0	9.5	9.9	11.7	8.8	10.4	10.2	11.5	9.9	9.1	7.0	6.1	4.6	10.0	5.3	3.4	5.9	4.8	6.1	5.5	7.9	5.4	3.2	5.7	3.4	8.6	-3.1
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Growth of €1



## MSCI Emerging Markets Index

1988–2022

1988	57.7	1989	57.5	57.3	1990	25.3	11.7	-20.7	1991	33.6	26.5	13.4	62.3	1992	30.5	24.5	15.1	38.7	18.6	1993	38.6	35.1	30.1	53.4	49.1	87.5	1994	28.8	24.5	18.8	31.5	22.5	24.6	-17.3	1995	22.7	18.4	12.9	21.2	12.7	10.7	-14.9	-12.5	1996	21.7	17.8	13.1	20.0	13.0	11.6	-6.1	0.0	14.2	1997	19.7	16.1	11.8	17.4	11.3	9.8	-3.9	1.0	8.5	3.2	1998	13.9	10.3	6.0	9.9	4.0	1.7	-10.0	-8.1	-6.6	-15.5	-30.8	1999	19.1	16.1	12.6	17.1	12.5	11.6	2.4	6.8	12.3	11.6	16.1	94.9	2000	14.8	11.8	8.4	11.9	7.4	6.0	-2.3	0.5	3.3	0.8	0.0	20.2	-25.9	2001	13.9	11.1	8.0	11.0	6.9	5.7	-1.6	0.8	3.2	1.2	0.7	14.1	-12.7	2.9	2002	11.3	8.5	5.5	8.0	4.1	2.7	-3.9	-2.1	-0.5	-2.7	-3.9	4.4	-15.3	-9.4	-20.2	2003	12.4	9.8	7.1	9.6	6.0	5.0	-0.9	1.1	2.9	1.4	1.1	9.0	-5.7	2.2	1.8	30.0	2004	12.6	10.3	7.7	10.1	6.8	5.9	0.6	2.5	4.4	3.2	3.2	10.3	-1.6	5.7	6.6	23.3	16.9	2005	14.6	12.5	10.2	12.6	9.7	9.1	4.2	6.5	8.6	8.0	8.6	15.8	6.2	14.1	17.1	33.1	34.6	55.0	2006	14.8	12.8	10.7	13.0	10.3	9.7	5.3	7.4	9.4	9.0	9.6	16.1	7.9	14.8	17.4	29.3	
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