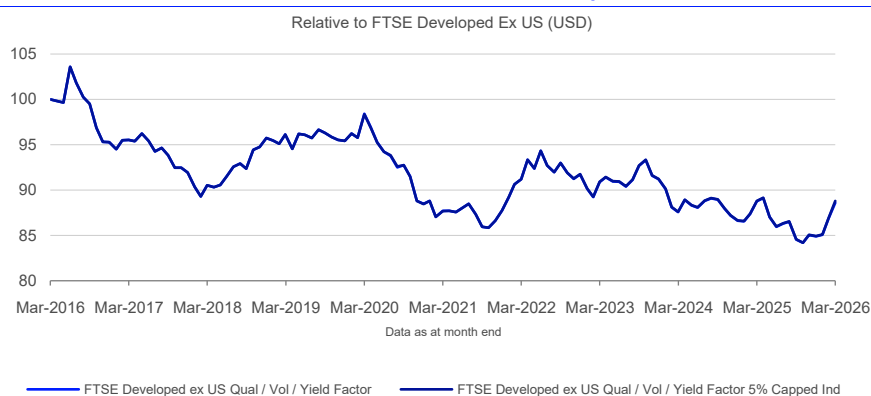


FTSE Developed ex US Qual/Vol/Yield Factor Indices

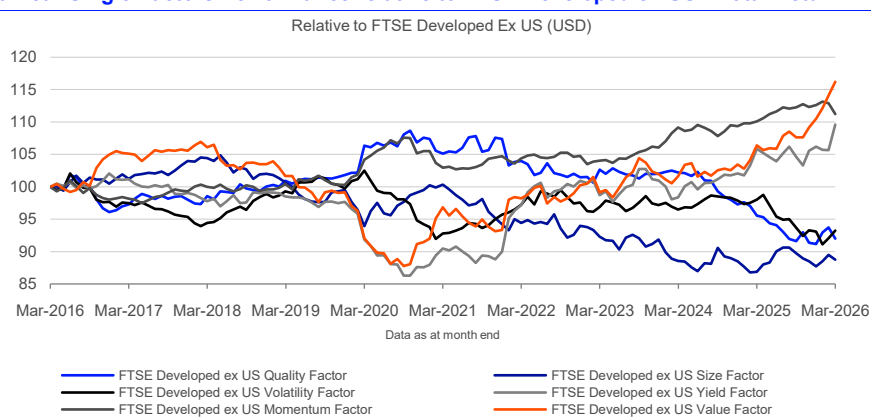
Data as at: 31 March 2026

The FTSE Global Factor Index Series is a new suite of benchmarks designed to represent the performance of specific individual factor characteristics and combinations of these factors. The factors represent common factor characteristics for which there is a broad academic and practitioner consensus, supported by a body of empirical evidence across different geographies and time periods.

10-Year Qual/Vol/Yield Performance relative to FTSE Developed ex US - Total Return



10-Year Single Factors Performance relative to FTSE Developed ex US - Total Return



FEATURES

Coverage

Derived from the FTSE Developed ex US index, which represents large and mid cap companies in Developed markets excluding the US.

Objective

The FTSE Global Factor Index series uses a common methodology to achieve controlled exposure to target factor(s), whilst considering levels of diversification and capacity.

Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

Capping

The company level capping is applied quarterly using prices as at the close of business on the second Friday in March, June, September and December.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies and available end-of-day and in some cases real-time (please see index rules for details).

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed ex US Qual / Vol / Yield Factor	4.7	11.8	4.7	27.3	50.8	54.5	14.7	9.1	14.1	13.8	14.5
FTSE Developed ex US Qual / Vol / Yield Factor 5% Capped Ind	4.9	12.0	4.9	27.5	51.1	54.9	14.8	9.2	14.1	13.8	14.4
FTSE Developed ex US Quality Factor	1.2	7.2	1.2	22.8	38.7	33.9	11.5	6.0	16.2	14.9	17.0
FTSE Developed ex US Size Factor	1.5	5.5	1.5	30.2	48.7	35.3	14.1	6.2	16.1	15.3	16.8
FTSE Developed ex US Volatility Factor	0.4	6.2	0.4	21.4	48.9	53.7	14.2	9.0	13.9	13.6	14.4
FTSE Developed ex US Yield Factor	3.5	11.8	3.5	32.0	71.8	85.3	19.8	13.1	14.2	14.9	14.6
FTSE Developed ex US Momentum Factor	-0.9	5.7	-0.9	28.9	65.4	65.3	18.3	10.6	16.6	15.6	16.0
FTSE Developed ex US Value Factor	5.5	15.1	5.5	39.3	81.2	83.6	21.9	12.9	16.1	15.9	15.6
FTSE Developed Ex US	0.3	6.7	0.3	27.5	54.7	53.0	15.7	8.9	15.6	15.0	15.8

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed ex US Qual / Vol / Yield Factor	2.7	21.9	-10.5	22.2	2.2	10.9	-10.7	18.0	-1.4	32.3
FTSE Developed ex US Qual / Vol / Yield Factor 5% Capped Ind	2.7	21.9	-10.5	22.2	2.2	10.9	-10.7	18.0	-1.4	32.3
FTSE Developed ex US Quality Factor	1.6	28.8	-12.3	24.8	16.5	11.6	-19.3	19.4	-1.0	26.5
FTSE Developed ex US Size Factor	7.2	30.7	-15.7	19.6	10.2	5.9	-14.8	16.1	0.1	33.7
FTSE Developed ex US Volatility Factor	3.2	23.3	-10.9	23.7	4.1	13.6	-12.9	18.2	4.6	28.4
FTSE Developed ex US Yield Factor	6.3	22.6	-14.0	20.8	-1.2	14.9	-4.2	18.8	4.9	40.4
FTSE Developed ex US Momentum Factor	0.6	27.9	-13.8	23.5	15.9	11.0	-14.6	20.2	7.1	38.9
FTSE Developed ex US Value Factor	9.0	27.0	-15.8	17.6	1.7	14.1	-8.3	20.7	5.4	44.1
FTSE Developed Ex US	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7	3.8	34.9

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex US Qual / Vol / Yield Factor	1.9	1.1	0.6	0.6	-10.0	-12.5	-24.2	-33.2
FTSE Developed ex US Qual / Vol / Yield Factor 5% Capped Ind	1.9	1.1	0.6	0.6	-9.9	-12.5	-24.2	-33.3
FTSE Developed ex US Quality Factor	1.4	0.9	0.4	0.6	-12.6	-16.0	-33.1	-33.1
FTSE Developed ex US Size Factor	1.8	1.0	0.4	0.5	-11.7	-16.1	-32.4	-40.6
FTSE Developed ex US Volatility Factor	1.5	1.1	0.6	0.6	-10.1	-12.3	-25.2	-33.2
FTSE Developed ex US Yield Factor	2.2	1.3	0.9	0.7	-11.0	-12.4	-23.1	-39.7
FTSE Developed ex US Momentum Factor	1.7	1.3	0.7	0.7	-12.3	-13.8	-27.7	-32.7
FTSE Developed ex US Value Factor	2.3	1.4	0.8	0.7	-11.6	-13.8	-27.4	-43.6
FTSE Developed Ex US	1.7	1.1	0.6	0.6	-11.1	-13.5	-28.9	-34.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

INFORMATION

Index Universe

FTSE Developed ex US Index

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Indices calculated end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

History

Available from September 2001

Top 10 Constituents - Qual/Vol/Yield

Constituent	Country/Market	ICB Industry	FTSE Developed ex US Qual / Vol / Yield Factor (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
Samsung Electronics	Korea	Telecommunications	4.58	1.98	2.60
Novartis (REGD)	Switzerland	Health Care	4.52	1.12	3.41
Roche Holding	Switzerland	Health Care	3.77	1.06	2.70
Shell	UK	Energy	2.59	1.04	1.55
Nestle	Switzerland	Consumer Staples	2.40	0.97	1.43
BHP Group	Australia	Basic Materials	2.30	0.65	1.65
AstraZeneca	UK	Health Care	2.23	1.12	1.11
Rio Tinto	UK	Basic Materials	1.73	0.37	1.36
GSK	UK	Health Care	1.60	0.42	1.18
TotalEnergies SE	France	Energy	1.60	0.65	0.95
Totals			27.32	9.38	

ICB Industry Breakdown - Qual/Vol/Yield

ICB Code	ICB Industry	FTSE Developed ex US Qual / Vol / Yield Factor		FTSE Developed Ex US		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	20	1.70	114	9.23	-7.53
15	Telecommunications	33	11.57	43	4.95	6.62
20	Health Care	28	16.07	95	9.04	7.03
30	Financials	42	11.05	232	24.25	-13.20
35	Real Estate	58	2.27	103	2.09	0.18
40	Consumer Discretionary	77	7.39	229	9.46	-2.07
45	Consumer Staples	66	11.33	116	5.90	5.43
50	Industrials	110	14.35	317	17.85	-3.50
55	Basic Materials	51	8.81	116	6.94	1.87
60	Energy	24	8.54	49	6.37	2.17
65	Utilities	45	6.92	64	3.91	3.01
Totals		554	100.00	1478	100.00	

Country/Market Breakdown - Qual/Vol/Yield

Country/Market	FTSE Developed ex US Qual / Vol / Yield Factor		FTSE Developed Ex US		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	51	9.14	107	5.95	3.19
Austria	5	0.22	9	0.28	-0.06
Belgium	2	0.08	14	0.89	-0.81
Canada	21	4.26	84	11.11	-6.85
Denmark	4	1.19	17	1.23	-0.04
Finland	9	1.54	14	0.93	0.60
France	25	10.56	57	7.73	2.83
Germany	19	4.02	64	6.92	-2.90
Hong Kong	18	1.87	66	1.84	0.03
Ireland	1	0.06	5	0.28	-0.21
Israel	11	0.72	43	1.13	-0.41
Italy	13	2.11	37	2.77	-0.66
Japan	186	12.49	477	20.70	-8.22
Korea	23	6.43	156	6.39	0.04
Netherlands	10	1.57	30	3.85	-2.27
New Zealand	6	0.27	11	0.18	0.09
Norway	8	0.87	14	0.60	0.27
Poland	1	0.17	10	0.38	-0.21
Portugal	3	0.29	5	0.18	0.12
Singapore	31	3.03	37	1.29	1.74
Spain	9	2.06	24	3.02	-0.96
Sweden	22	3.84	54	2.65	1.20
Switzerland	24	14.18	50	7.45	6.74
UK	52	19.01	93	12.26	6.76
Totals	554	100.00	1478	100.00	

Index Characteristics - FTSE Developed ex US Qual/Vol/Yield

Attributes	FTSE Developed ex US Qual / Vol / Yield Factor	FTSE Developed ex US Qual / Vol / Yield Factor 5% Capped Ind
Number of constituents	554	554
Dividend Yield %	3.40	3.42
Constituent (Wgt %)		
Average	0.18	0.18
Largest	4.58	4.56
Median	0.06	0.06
Top 10 Holdings (Wgt %)	27.32	26.80

Index Characteristics - FTSE Developed ex US Single Factors

Attributes	FTSE Developed ex US Quality Factor	FTSE Developed ex US Size Factor	FTSE Developed ex US Volatility Factor	FTSE Developed ex US Yield Factor
Number of constituents	802	959	525	642
Dividend Yield %	2.11	2.73	3.08	4.06
Constituent (Wgt %)				
Average	0.12	0.10	0.19	0.16
Largest	4.55	0.56	3.04	2.27
Median	0.04	0.09	0.08	0.06
Top 10 Holdings (Wgt %)	22.58	4.11	18.33	17.01

Index Characteristics - FTSE Developed ex US Single Factors (cont.)

Attributes	FTSE Developed ex US Momentum Factor	FTSE Developed ex US Value Factor	FTSE Developed Ex US
Number of constituents	1208	1122	1478
Dividend Yield %	2.40	3.30	2.67
Constituent (Wgt %)			
Average	0.08	0.09	0.07
Largest	4.00	3.28	1.98
Median	0.03	0.03	0.02
Top 10 Holdings (Wgt %)	16.59	19.18	12.26

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659