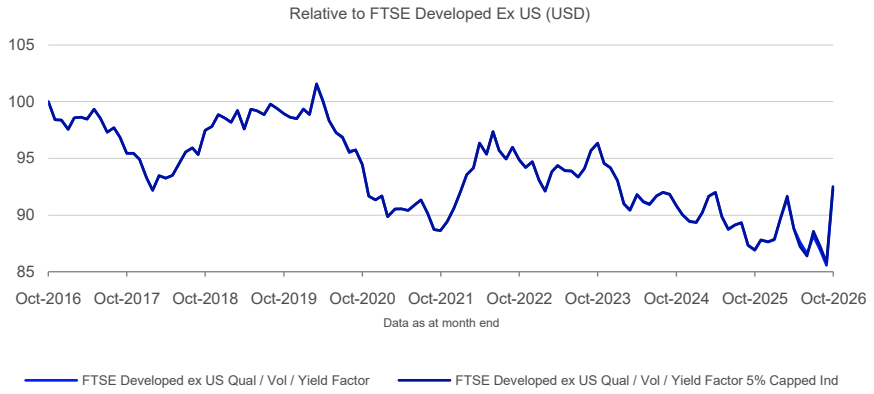
FTSE Developed ex US Qual/Vol/Yield Factor Indices

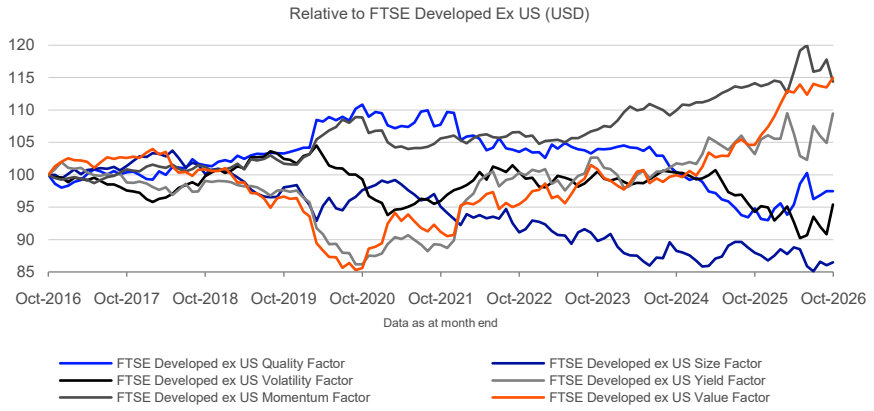
Data as at: 30 October 2026

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	2.7	7.2	19.3	25.5	76.2	67.9	20.8	10.9	12.5	13.5	14.8
FTSE Developed ex US Qual / Vol / Yield Factor 5% Capped Ind	2.5	7.5	19.6	25.8	76.6	68.4	20.9	11.0	11.9	13.4	14.8
FTSE Developed ex US Quality Factor	-0.6	5.4	18.8	21.5	72.4	46.0	19.9	7.9	18.8	16.6	17.9
FTSE Developed ex US Size Factor	-0.3	0.5	13.0	16.2	77.1	46.7	21.0	8.0	15.7	15.9	17.6
FTSE Developed ex US Volatility Factor	0.0	6.2	13.8	19.6	74.5	60.4	20.4	9.9	11.9	13.2	14.6
FTSE Developed ex US Yield Factor	-0.1	6.2	17.0	25.4	96.1	97.9	25.2	14.6	11.4	14.2	14.9
FTSE Developed ex US Momentum Factor	-3.2	1.8	13.7	18.4	96.6	74.6	25.3	11.8	19.6	17.6	17.2
FTSE Developed ex US Value Factor	-1.1	5.2	21.3	29.9	109.6	103.3	28.0	15.3	16.1	16.1	16.2
FTSE Developed Ex US	-1.9	3.2	13.3	18.2	83.9	61.3	22.5	10.0	14.9	15.3	16.3

* 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	1.5	0.7	0.7	-10.0	-12.5	-23.7	-33.2
FTSE Developed ex US Qual / Vol / Yield Factor 5% Capped Ind	2.1	1.5	0.7	0.7	-9.9	-12.5	-23.7	-33.3
FTSE Developed ex US Quality Factor	1.1	1.2	0.4	0.6	-12.6	-16.0	-31.4	-33.1
FTSE Developed ex US Size Factor	1.0	1.3	0.5	0.5	-11.7	-16.1	-30.6	-40.6
FTSE Developed ex US Volatility Factor	1.6	1.5	0.7	0.7	-10.1	-12.3	-25.2	-33.2
FTSE Developed ex US Yield Factor	2.1	1.7	1.0	0.7	-8.9	-12.4	-23.1	-39.7
FTSE Developed ex US Momentum Factor	0.9	1.4	0.7	0.8	-12.3	-13.8	-27.7	-32.7
FTSE Developed ex US Value Factor	1.8	1.7	0.9	0.7	-9.9	-13.8	-27.4	-43.6
FTSE Developed Ex US	1.2	1.4	0.6	0.7	-11.1	-13.5	-28.3	-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 %
Novartis (REGD)	Switzerland	Health Care	3.77	1.05	2.71
Roche Holding	Switzerland	Health Care	3.34	1.20	2.14
Shell	UK	Energy	3.15	1.10	2.06
Nestle	Switzerland	Consumer Staples	2.66	0.92	1.74
TotalEnergies SE	France	Energy	2.38	0.66	1.71
BHP Group	Australia	Basic Materials	2.13	0.71	1.42
Sanofi	France	Health Care	1.87	0.33	1.54
AstraZeneca	UK	Health Care	1.76	0.97	0.78
RELX	UK	Technology	1.48	0.24	1.23
Unilever	UK	Consumer Staples	1.25	0.47	0.78
Totals			**23.79**	**7.65**	

ICB Industry Breakdown - Qual/Vol/Yield

		FTSE Developed ex US Qual / Vol / Yield Factor		FTSE Developed Ex US		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	21	4.27	112	11.72	-7.45
15	Telecommunications	32	5.59	41	5.41	0.17
20	Health Care	31	15.34	84	8.87	6.47
30	Financials	39	13.33	235	25.08	-11.75
35	Real Estate	64	2.88	92	1.76	1.12
40	Consumer Discretionary	80	9.16	208	8.92	0.24
45	Consumer Staples	70	11.68	108	5.59	6.09
50	Industrials	120	12.16	306	16.73	-4.57
55	Basic Materials	42	7.48	117	6.29	1.19
60	Energy	28	11.72	50	6.02	5.70
65	Utilities	45	6.40	66	3.60	2.80
Totals		**572**	**100.00**	**1419**	**100.00**	

Country/Market Breakdown - Qual/Vol/Yield

	FTSE Developed ex US Qual / Vol / Yield Factor		FTSE Developed Ex US		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	59	10.80	100	5.81	4.99
Austria	4	0.15	10	0.31	-0.15
Belgium	1	0.04	14	0.90	-0.86
Canada	24	5.76	87	11.09	-5.33
Denmark	5	1.15	17	1.26	-0.11
Finland	7	1.41	13	0.83	0.58
France	35	12.92	56	6.87	6.05
Germany	27	4.51	60	6.61	-2.10
Greece	3	0.16	10	0.22	-0.07
Hong Kong	26	1.70	62	1.63	0.06
Ireland	1	0.10	5	0.29	-0.19
Israel	12	0.33	50	1.10	-0.77
Italy	13	2.18	34	2.61	-0.42
Japan	167	11.83	442	21.41	-9.58
Korea	11	1.09	142	8.10	-7.02
Netherlands	12	1.94	28	3.93	-1.99
New Zealand	6	0.24	10	0.17	0.07
Norway	11	1.14	16	0.56	0.58
Poland	1	0.23	10	0.42	-0.19
Portugal	3	0.25	5	0.16	0.09
Singapore	29	2.17	36	1.30	0.87
Spain	12	2.78	25	2.89	-0.12
Sweden	25	3.78	53	2.54	1.24
Switzerland	28	14.20	50	7.50	6.70
UK	50	19.14	84	11.47	7.67
Totals	**572**	**100.00**	**1419**	**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	572	572
Dividend Yield %	3.55	3.55
Constituent (Wgt %)		
Average	0.17	0.17
Largest	3.77	3.77
Median	0.06	0.06
Top 10 Holdings (Wgt %)	23.79	23.79

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	751	958	451	642
Dividend Yield %	1.96	2.78	3.11	4.02
Constituent (Wgt %)				
Average	0.13	0.10	0.22	0.16
Largest	5.76	0.32	2.22	2.23
Median	0.04	0.09	0.11	0.06
Top 10 Holdings (Wgt %)	26.84	3.00	17.78	16.93

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	1102	1092	1419
Dividend Yield %	2.36	3.47	2.51
Constituent (Wgt %)			
Average	0.09	0.09	0.07
Largest	4.74	3.07	2.70
Median	0.03	0.03	0.02
Top 10 Holdings (Wgt %)	20.80	16.00	14.18

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