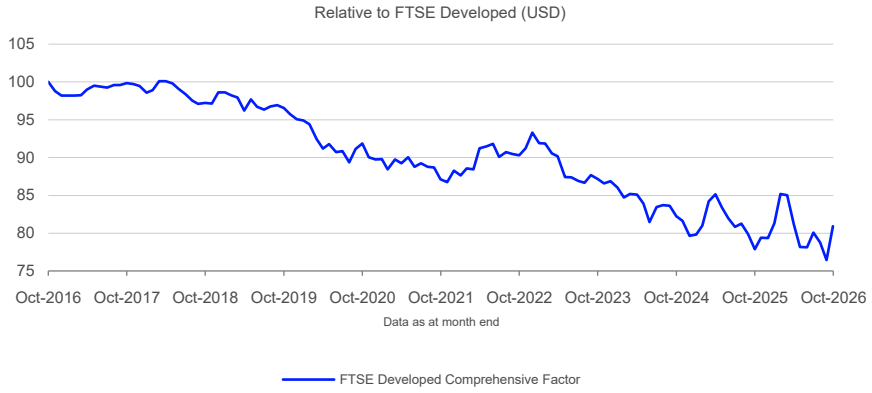
FTSE Developed Comprehensive Factor Index

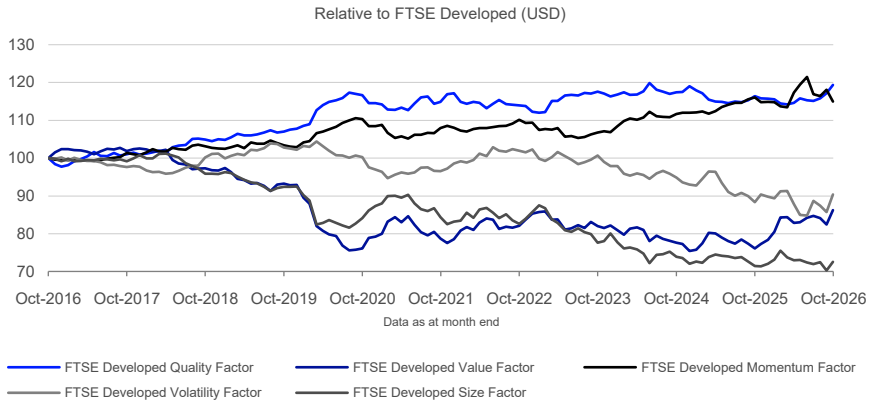
Data as at: 30 October 2026

The FTSE Developed Comprehensive Factor Index is a benchmark designed to capture exposure to five factors – Quality, Value, Momentum, Low Volatility and Size. These 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 Comprehensive Factor Performance relative to FTSE Developed - Total Return



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



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Comprehensive Factor	1.5	4.8	14.3	18.0	73.6	57.5	20.2	9.5	8.9	10.8	14.4
FTSE Developed Quality Factor	4.1	9.4	15.6	16.5	89.8	76.3	23.8	12.0	12.2	13.0	15.7
FTSE Developed Value Factor	2.2	9.3	23.4	28.7	96.5	85.8	25.3	13.2	10.9	12.7	15.0
FTSE Developed Momentum Factor	-1.2	3.0	12.2	12.5	101.3	80.6	26.3	12.5	15.7	15.1	16.1
FTSE Developed Volatility Factor	2.4	8.2	12.9	16.2	67.9	58.7	18.9	9.7	8.5	9.5	13.2
FTSE Developed Size Factor	1.2	4.5	12.9	15.4	74.8	45.9	20.5	7.8	11.7	13.3	16.6
FTSE Developed	0.4	5.1	12.1	13.6	87.0	69.6	23.2	11.1	11.6	12.3	15.1

* 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

FEATURES

Coverage

Derived from the FTSE Developed Index, which represents the large and mid cap companies in Developed markets.

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.

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. A net total return version of the index is also available.

Industry Classification Benchmark (ICB)

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

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed Comprehensive Factor	6.0	25.4	-9.4	23.4	10.1	19.4	-13.1	15.7	8.4	22.3
FTSE Developed Quality Factor	5.6	28.0	-5.0	31.4	24.0	24.1	-21.2	28.7	21.0	19.4
FTSE Developed Value Factor	12.4	24.1	-13.8	23.0	-0.5	20.4	-10.7	19.7	8.6	27.5
FTSE Developed Momentum Factor	5.8	25.5	-7.0	28.4	23.0	20.9	-16.7	21.3	23.9	25.9
FTSE Developed Volatility Factor	9.1	20.8	-5.4	29.3	10.7	23.4	-14.6	18.9	12.3	18.6
FTSE Developed Size Factor	9.2	25.8	-13.1	23.6	10.2	15.6	-15.3	16.1	6.3	22.8
FTSE Developed	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2	22.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Comprehensive Factor	1.9	1.8	0.7	0.8	-8.1	-10.2	-23.8	-35.6
FTSE Developed Quality Factor	1.3	1.8	0.8	1.0	-9.8	-17.7	-27.8	-31.5
FTSE Developed Value Factor	2.5	1.9	0.9	0.7	-7.5	-12.3	-24.3	-40.8
FTSE Developed Momentum Factor	0.8	1.8	0.8	1.0	-10.0	-17.4	-25.1	-32.5
FTSE Developed Volatility Factor	1.8	1.9	0.7	0.9	-8.1	-11.2	-23.2	-33.3
FTSE Developed Size Factor	1.3	1.5	0.5	0.6	-10.0	-13.7	-26.5	-40.2
FTSE Developed	1.1	1.9	0.7	0.9	-9.1	-16.1	-26.1	-34.0

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

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE Developed Comprehensive Factor (Wgt %)	FTSE Developed (Wgt %)	Diff %
Cardinal Health	USA	Consumer Staples	1.23	0.06	1.17
Allstate Corp	USA	Financials	1.02	0.07	0.95
McKesson	USA	Consumer Staples	0.78	0.12	0.65
Elevance Health Inc	USA	Health Care	0.60	0.10	0.51
Simon Property Group	USA	Real Estate	0.55	0.07	0.48
EOG Resources	USA	Energy	0.50	0.09	0.41
Expeditors Intl Washington	USA	Industrials	0.50	0.03	0.47
ConocoPhillips	USA	Energy	0.48	0.20	0.28
Fedex Corporation	USA	Industrials	0.48	0.07	0.41
Archer Daniels Midland	USA	Consumer Staples	0.48	0.04	0.44
Totals			**6.62**	**0.85**	

INFORMATION

Index Universe

FTSE Developed

Index Launch

17 August 2016

Base Date

20 September 2013

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Index 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 Sep 2000

ICB Industry Breakdown - Comprehensive Factor

		FTSE Developed Comprehensive Factor		FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	103	5.71	189	33.16	-27.46
15	Telecommunications	47	3.51	53	3.11	0.40
20	Health Care	101	9.21	132	9.37	-0.17
30	Financials	232	12.25	303	14.40	-2.15
35	Real Estate	90	3.58	115	1.71	1.87
40	Consumer Discretionary	204	11.82	277	11.17	0.64
45	Consumer Staples	115	10.05	134	4.26	5.79
50	Industrials	329	20.42	399	12.71	7.72
55	Basic Materials	110	6.87	131	2.82	4.05
60	Energy	67	8.27	72	4.61	3.66
65	Utilities	85	8.31	97	2.67	5.64
Totals		**1483**	**100.00**	**1902**	**100.00**	

Country/Market Breakdown - Comprehensive Factor

	FTSE Developed Comprehensive Factor		FTSE Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	76	4.20	100	1.78	2.42
Austria	8	0.25	10	0.09	0.15
Belgium	12	0.40	14	0.28	0.12
Canada	68	3.91	87	3.40	0.51
Denmark	13	0.40	17	0.39	0.01
Finland	13	0.76	13	0.25	0.51
France	48	3.15	56	2.11	1.05
Germany	48	1.96	60	2.03	-0.06
Greece	10	0.25	10	0.07	0.18
Hong Kong	35	1.21	62	0.50	0.71
Ireland	5	0.24	5	0.09	0.15
Israel	38	1.02	50	0.34	0.69
Italy	27	1.28	34	0.80	0.48
Japan	345	12.48	442	6.56	5.92
Korea	48	1.25	142	2.48	-1.23
Netherlands	24	1.01	28	1.21	-0.19
New Zealand	9	0.18	10	0.05	0.13
Norway	14	0.88	16	0.17	0.71
Poland	9	0.44	10	0.13	0.31
Portugal	4	0.22	5	0.05	0.17
Singapore	32	0.95	36	0.40	0.55
Spain	21	1.31	25	0.89	0.43
Sweden	44	2.84	53	0.78	2.06
Switzerland	47	2.03	50	2.30	-0.27
UK	79	5.71	84	3.51	2.20
USA	406	51.66	483	69.36	-17.70
Totals	**1483**	**100.00**	**1902**	**100.00**	

Index Characteristics - FTSE Developed Comprehensive Factor

Attributes	FTSE Developed Comprehensive Factor
Number of constituents	1483
Dividend Yield %	2.50
Constituent (Wgt %)	
Average	0.07
Largest	1.23
Median	0.04
Top 10 Holdings (Wgt %)	6.62

Index Characteristics - FTSE Developed Single Factors

Attributes	FTSE Developed Quality Factor	FTSE Developed Value Factor	FTSE Developed Momentum Factor
Number of constituents	834	1465	1230
Dividend Yield %	1.26	2.60	1.48
Constituent (Wgt %)			
Average	0.12	0.07	0.08
Largest	12.04	1.24	5.62
Median	0.03	0.03	0.02
Top 10 Holdings (Wgt %)	32.00	8.58	25.57

Index Characteristics - FTSE Developed Single Factors (cont.)

Attributes	FTSE Developed Volatility Factor	FTSE Developed Size Factor	FTSE Developed
Number of constituents	634	1343	1902
Dividend Yield %	2.03	2.27	1.53
Constituent (Wgt %)			
Average	0.16	0.07	0.05
Largest	8.51	0.82	5.29
Median	0.06	0.04	0.01
Top 10 Holdings (Wgt %)	28.58	6.04	25.59

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