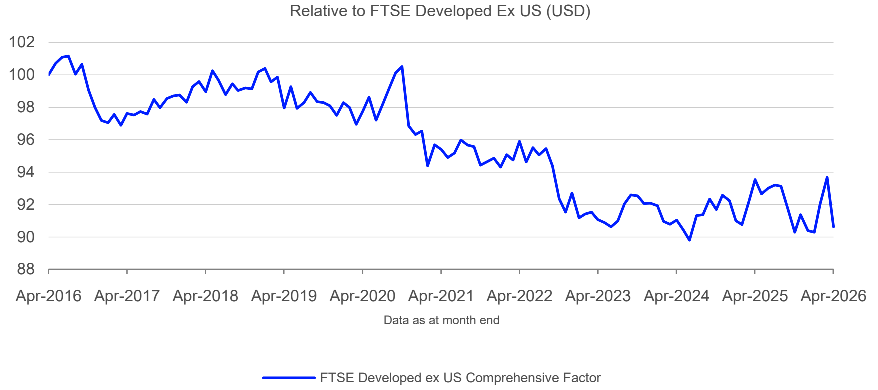
FTSE Russell Factsheet

FTSE Developed ex US Comprehensive Factor Index

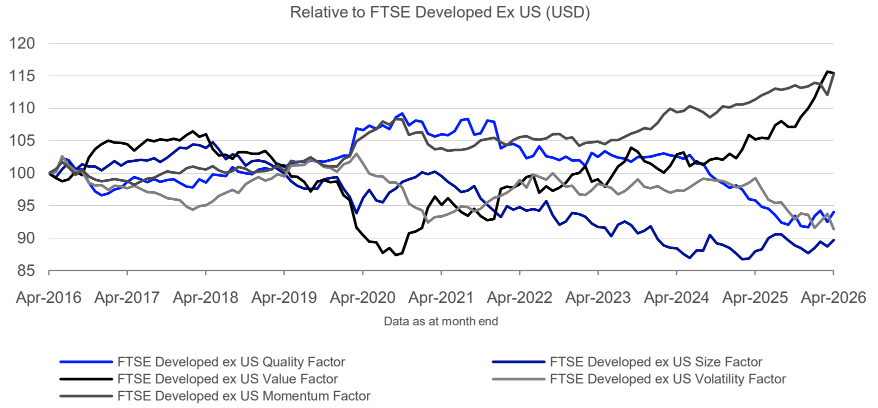
Data as at: 30 April 2026

The FTSE Developed ex US 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 ex US - Total Return



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



FEATURES

Coverage

The FTSE Developed ex US Index comprises Large and Mid cap stocks providing coverage of 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.

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.

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 Comprehensive Factor	3.9	15.0	10.1	29.3	64.1	54.3	17.9	9.1	11.6	13.9	15.2
FTSE Developed ex US Quality Factor	4.2	15.3	12.7	31.0	51.3	44.1	14.8	7.6	14.8	15.1	17.6
FTSE Developed ex US Size Factor	5.0	15.7	12.4	36.1	61.3	46.4	17.3	7.9	13.8	15.4	17.3
FTSE Developed ex US Value Factor	7.0	23.5	15.3	46.4	92.1	97.0	24.3	14.5	13.6	15.9	16.0
FTSE Developed ex US Volatility Factor	3.3	12.7	7.2	22.8	53.1	59.0	15.3	9.7	11.4	13.7	14.6
FTSE Developed ex US Momentum Factor	4.7	16.3	11.7	38.2	81.3	80.3	21.9	12.5	14.8	15.7	16.7
FTSE Developed Ex US	3.5	14.6	9.8	33.5	64.9	62.4	18.1	10.2	13.3	15.1	16.2

* 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 Comprehensive Factor	2.6	28.3	-12.8	19.4	8.9	10.1	-16.5	17.9	4.0	32.2
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 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 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 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	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 Comprehensive Factor	2.4	1.3	0.6	0.6	-10.4	-11.7	-30.3	-35.4
FTSE Developed ex US Quality Factor	2.0	1.0	0.4	0.6	-12.6	-16.0	-33.1	-33.1
FTSE Developed ex US Size Factor	2.5	1.1	0.5	0.5	-11.7	-16.1	-32.4	-40.6
FTSE Developed ex US Value Factor	3.3	1.5	0.9	0.7	-9.9	-13.8	-27.4	-43.6
FTSE Developed ex US Volatility Factor	1.9	1.1	0.7	0.7	-10.1	-12.3	-25.2	-33.2
FTSE Developed ex US Momentum Factor	2.5	1.4	0.7	0.8	-12.3	-13.8	-27.7	-32.7
FTSE Developed Ex US	2.4	1.2	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

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE Developed ex US Comprehensive Factor (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
Tesco	UK	Consumer Staples	1.04	0.14	0.90
Magna International Inc.	Canada	Consumer Discretionary	0.77	0.06	0.71
RWE	Germany	Utilities	0.75	0.17	0.58
ACS Actividades Cons y Serv	Spain	Industrials	0.63	0.09	0.54
Ahold Delhaize	Netherlands	Consumer Staples	0.59	0.15	0.44
Sainsbury (J)	UK	Consumer Staples	0.53	0.03	0.50
WH Group	Hong Kong	Consumer Staples	0.52	0.03	0.49
Repsol	Spain	Energy	0.52	0.10	0.41
Yara International	Norway	Basic Materials	0.50	0.03	0.47
Eneos Holdings	Japan	Energy	0.48	0.08	0.41
Totals			**6.33**	**0.88**	

INFORMATION

Index Universe
FTSE Developed ex US

Index Launch
28 September 2015

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 September 2001

ICB Industry Breakdown - Comprehensive Factor

		FTSE Developed ex US Comprehensive Factor		FTSE Developed Ex US		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	69	2.92	114	10.52	-7.60
15	Telecommunications	41	4.12	43	5.51	-1.40
20	Health Care	72	3.79	95	8.34	-4.54
30	Financials	205	14.73	230	24.34	-9.61
35	Real Estate	92	5.56	102	2.06	3.50
40	Consumer Discretionary	188	12.34	229	9.02	3.31
45	Consumer Staples	105	10.80	115	5.47	5.33
50	Industrials	270	23.53	318	18.23	5.31
55	Basic Materials	94	8.55	116	6.74	1.82
60	Energy	43	5.49	49	6.02	-0.53
65	Utilities	63	8.16	65	3.74	4.42
Totals		1242	100.00	1476	100.00	

Country/Market Breakdown - Comprehensive Factor

	FTSE Developed ex US Comprehensive Factor		FTSE Developed Ex US		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	90	8.55	106	5.85	2.70
Austria	9	0.56	9	0.27	0.29
Belgium	14	0.98	14	0.87	0.11
Canada	71	7.00	84	10.87	-3.88
Denmark	15	0.53	17	1.24	-0.71
Finland	14	1.70	14	0.97	0.73
France	52	4.51	57	7.43	-2.92
Germany	53	3.32	64	6.85	-3.52
Hong Kong	44	3.34	66	1.76	1.58
Ireland	5	0.31	5	0.28	0.03
Israel	41	3.23	43	1.19	2.04
Italy	31	2.21	37	2.82	-0.61
Japan	414	29.19	477	20.67	8.52
Korea	88	6.29	155	8.06	-1.76
Netherlands	25	1.99	29	3.88	-1.89
New Zealand	9	0.44	11	0.17	0.27
Norway	14	1.74	15	0.54	1.20
Poland	9	0.75	10	0.38	0.37
Portugal	5	0.49	5	0.17	0.32
Singapore	36	3.28	37	1.21	2.07
Spain	22	2.50	24	2.93	-0.43
Sweden	48	3.85	54	2.60	1.25
Switzerland	47	2.66	50	7.20	-4.54
UK	86	10.58	93	11.80	-1.22
Totals	1242	100.00	1476	100.00	

Index Characteristics - FTSE Developed ex US Comprehensive Factor

Attributes	FTSE Developed ex US Comprehensive Factor
Number of constituents	1242
Dividend Yield %	3.05
Constituent (Wgt %)	
Average	0.08
Largest	1.04
Median	0.05
Top 10 Holdings (Wgt %)	6.33

Index Characteristics - FTSE Developed ex US Single Factors

Attributes	FTSE Developed ex US Comprehensive Factor	FTSE Developed ex US Quality Factor	FTSE Developed ex US Size Factor
Number of constituents	1242	803	956
Dividend Yield %	3.05	1.96	2.55
Constituent (Wgt %)			
Average	0.08	0.12	0.10
Largest	1.04	5.26	0.95
Median	0.05	0.04	0.09
Top 10 Holdings (Wgt %)	6.33	23.97	5.23

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

Attributes	FTSE Developed ex US Volatility Factor	FTSE Developed ex US Momentum Factor	FTSE Developed Ex US
Number of constituents	524	1207	1476
Dividend Yield %	2.99	2.21	2.53
Constituent (Wgt %)			
Average	0.19	0.08	0.07
Largest	3.90	4.85	2.48
Median	0.08	0.03	0.02
Top 10 Holdings (Wgt %)	18.98	18.45	12.97

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:

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