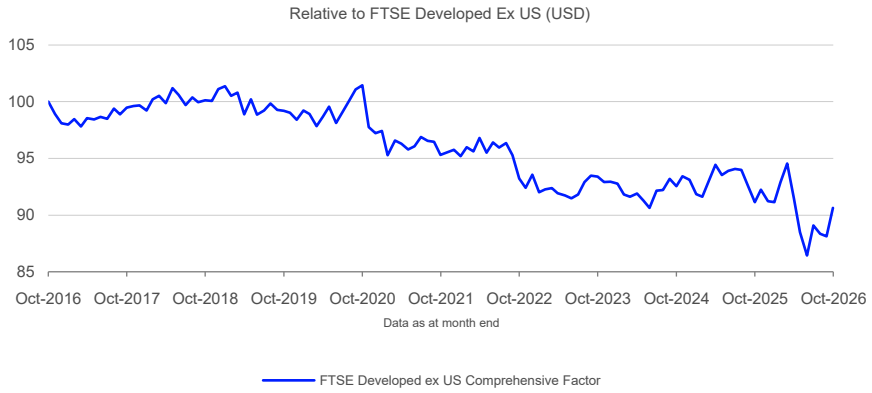
FTSE Developed ex US Comprehensive Factor Index

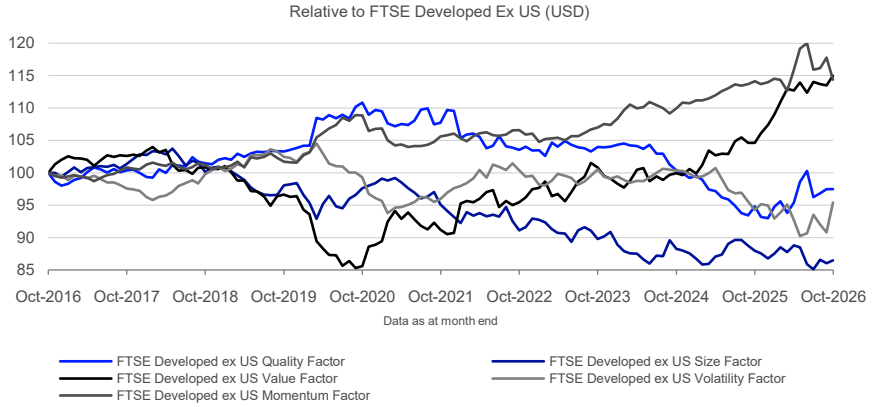
Data as at: 30 October 2026

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	-0.2	2.2	12.6	17.5	78.4	53.4	21.3	8.9	12.0	13.3	15.3
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 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 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 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	-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 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	1.4	1.5	0.6	0.6	-10.4	-11.7	-28.7	-35.4
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 Value Factor	1.8	1.7	0.9	0.7	-9.9	-13.8	-27.4	-43.6
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 Momentum Factor	0.9	1.4	0.7	0.8	-12.3	-13.8	-27.7	-32.7
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 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

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE Developed ex US Comprehensive Factor (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
QBE Insurance Group	Australia	Financials	0.81	0.10	0.71
Magna International Inc.	Canada	Consumer Discretionary	0.79	0.06	0.74
Woolworths Group	Australia	Consumer Staples	0.67	0.12	0.55
Industrivarden AB C Free	Sweden	Financials	0.58	0.03	0.55
Bluescope Steel	Australia	Basic Materials	0.53	0.04	0.50
Tesco	UK	Consumer Staples	0.53	0.15	0.37
Woodside Energy Group	Australia	Energy	0.49	0.15	0.34
Astellas Pharmaceutical	Japan	Health Care	0.49	0.10	0.39
Osaka Gas	Japan	Utilities	0.48	0.05	0.43
Repsol	Spain	Energy	0.47	0.13	0.34
Totals			**5.84**	**0.93**	

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	68	4.56	112	11.72	-7.16
15	Telecommunications	39	3.85	41	5.41	-1.56
20	Health Care	64	4.93	84	8.87	-3.94
30	Financials	204	14.86	235	25.08	-10.22
35	Real Estate	83	4.24	92	1.76	2.48
40	Consumer Discretionary	173	11.81	208	8.92	2.89
45	Consumer Staples	101	10.42	108	5.59	4.83
50	Industrials	255	22.13	306	16.73	5.39
55	Basic Materials	96	8.73	117	6.29	2.44
60	Energy	46	6.12	50	6.02	0.10
65	Utilities	61	8.35	66	3.60	4.75
Totals		**1190**	**100.00**	**1419**	**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	85	9.22	100	5.81	3.41
Austria	9	0.56	10	0.31	0.25
Belgium	12	0.72	14	0.90	-0.18
Canada	72	6.92	87	11.09	-4.17
Denmark	16	0.78	17	1.26	-0.48
Finland	13	1.58	13	0.83	0.75
France	53	5.60	56	6.87	-1.28
Germany	52	3.40	60	6.61	-3.21
Greece	10	0.62	10	0.22	0.39
Hong Kong	42	2.69	62	1.63	1.05
Ireland	5	0.49	5	0.29	0.20
Israel	42	2.42	50	1.10	1.32
Italy	28	2.17	34	2.61	-0.43
Japan	386	30.39	442	21.41	8.98
Korea	64	2.87	142	8.10	-5.24
Netherlands	26	2.02	28	3.93	-1.92
New Zealand	10	0.51	10	0.17	0.33
Norway	15	1.99	16	0.56	1.43
Poland	10	0.80	10	0.42	0.38
Portugal	5	0.47	5	0.16	0.32
Singapore	34	2.20	36	1.30	0.90
Spain	22	2.22	25	2.89	-0.68
Sweden	49	5.53	53	2.54	2.99
Switzerland	48	3.28	50	7.50	-4.22
UK	82	10.54	84	11.47	-0.93
Totals	**1190**	**100.00**	**1419**	**100.00**	

Index Characteristics - FTSE Developed ex US Comprehensive Factor

Attributes	FTSE Developed ex US Comprehensive Factor
Number of constituents	1190
Dividend Yield %	3.18
Constituent (Wgt %)	
Average	0.08
Largest	0.81
Median	0.05
Top 10 Holdings (Wgt %)	5.84

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	1190	751	958
Dividend Yield %	3.18	1.96	2.78
Constituent (Wgt %)			
Average	0.08	0.13	0.10
Largest	0.81	5.76	0.32
Median	0.05	0.04	0.09
Top 10 Holdings (Wgt %)	5.84	26.84	3.00

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	451	1102	1419
Dividend Yield %	3.11	2.36	2.51
Constituent (Wgt %)			
Average	0.22	0.09	0.07
Largest	2.22	4.74	2.70
Median	0.11	0.03	0.02
Top 10 Holdings (Wgt %)	17.78	20.80	14.18

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