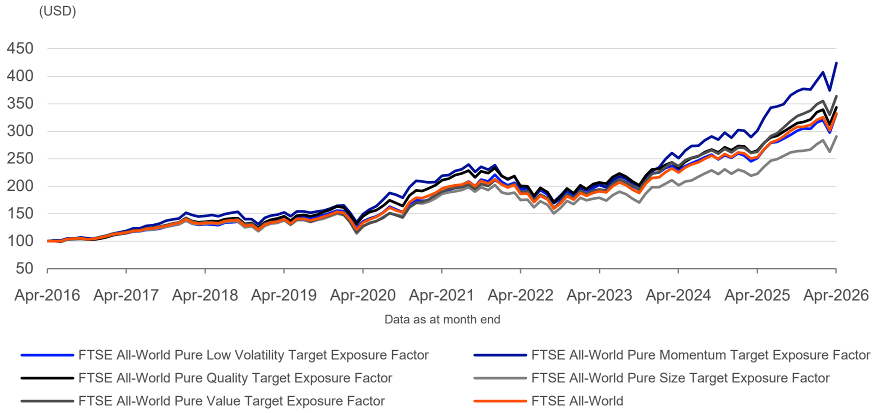
FTSE Russell Factsheet

FTSE ALL-World Pure Single Target Exposure Factor Indices

Data as at: 30 April 2026

The ALL-World Pure Single Target Exposure Factor Indices are comprised of securities within the ALL-World Index and track the performance of five recognized factors – Quality, Value, Momentum, Low Volatility and Size, each of which is supported by academic research, with strong theoretical explanations as to why the factor historically has provided a premium. The ALL-World Pure Single Factor Target Exposure Indices follow a consistent and transparent construction methodology in order to achieve controlled exposure to their targeted factor while avoiding any off-target factor exposure and respecting levels of diversification and capacity. The indices also seek to maintain market, industry and country neutrality. FTSE Russell's factors represent common factor characteristics supported by a body of empirical evidence across different geographies and time periods.

10-Year Performance - 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 All-World Pure Low Volatility Target Exposure Factor	5.1	10.3	9.1	32.3	64.1	75.1	18.0	11.9	11.1	11.6	14.6
FTSE All-World Pure Momentum Target Exposure Factor	8.1	13.6	12.7	40.9	109.1	93.4	27.9	14.1	12.4	13.4	16.9
FTSE All-World Pure Quality Target Exposure Factor	2.5	8.9	6.7	29.5	66.0	62.9	18.4	10.3	10.7	11.9	15.5
FTSE All-World Pure Size Target Exposure Factor	4.9	10.1	8.9	30.5	62.5	56.2	17.6	9.3	11.3	12.4	15.2
FTSE All-World Pure Value Target Exposure Factor	4.2	11.0	7.8	38.4	87.2	91.2	23.2	13.8	10.5	12.2	14.9
FTSE All-World	3.6	8.0	6.8	31.4	74.2	69.7	20.3	11.2	10.4	12.0	14.8

* 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

FEATURES

Objective

The indices are designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

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 indices 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.

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World Pure Low Volatility Target Exposure Factor	11.5	22.7	-5.5	26.5	12.4	25.9	-17.4	22.8	12.3	21.0
FTSE All-World Pure Momentum Target Exposure Factor	6.6	31.9	-7.8	25.8	27.7	13.7	-22.3	23.1	26.4	30.5
FTSE All-World Pure Quality Target Exposure Factor	6.6	27.9	-7.2	31.3	18.1	21.2	-19.7	23.1	15.1	21.2
FTSE All-World Pure Size Target Exposure Factor	9.5	23.1	-10.1	27.2	13.4	19.0	-17.3	18.7	12.1	19.9
FTSE All-World Pure Value Target Exposure Factor	9.2	25.0	-9.2	24.5	11.6	24.2	-15.3	24.7	17.4	29.0
FTSE All-World	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World Pure Low Volatility Target Exposure Factor	2.8	1.5	0.8	0.9	-9.7	-14.4	-24.3	-32.9
FTSE All-World Pure Momentum Target Exposure Factor	3.2	2.1	0.8	1.0	-10.2	-16.0	-29.2	-33.2
FTSE All-World Pure Quality Target Exposure Factor	2.7	1.6	0.7	0.9	-9.7	-15.7	-27.5	-32.4
FTSE All-World Pure Size Target Exposure Factor	2.6	1.4	0.6	0.7	-9.3	-15.4	-26.0	-36.1
FTSE All-World Pure Value Target Exposure Factor	3.5	1.9	0.9	0.9	-9.3	-15.0	-25.0	-35.1
FTSE All-World	2.9	1.7	0.8	0.9	-9.3	-15.6	-26.0	-33.7

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

ICB Industry Breakdown

		FTSE All-World Pure Low Volatility Target Exposure Factor			FTSE All-World Pure Momentum Target Exposure Factor			FTSE All-World Pure Quality Target Exposure Factor		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	31	32,869,485	32.07	99	35,343,030	34.27	100	32,188,341	32.39
15	Telecommunications	14	3,489,839	3.40	41	3,082,935	2.99	45	3,443,268	3.46
20	Health Care	54	7,303,528	7.13	46	7,363,962	7.14	103	7,596,495	7.64
30	Financials	98	15,753,287	15.37	226	15,125,841	14.67	200	14,823,644	14.92
35	Real Estate	49	1,865,701	1.82	33	1,902,915	1.85	35	1,891,531	1.90
40	Consumer Discretionary	74	12,269,591	11.97	94	11,843,540	11.49	155	11,693,218	11.77
45	Consumer Staples	53	4,234,924	4.13	33	3,917,654	3.80	77	3,908,681	3.93
50	Industrials	86	13,990,903	13.65	124	14,170,515	13.74	196	13,064,927	13.15
55	Basic Materials	35	3,586,659	3.50	50	3,052,719	2.96	81	3,321,309	3.34
60	Energy	31	4,239,187	4.14	52	4,383,438	4.25	70	4,516,947	4.54
65	Utilities	50	2,897,522	2.83	56	2,931,677	2.84	89	2,936,124	2.95
Totals		**575**	**102,500,626**	**100.00**	**854**	**103,118,227**	**100.00**	**1151**	**99,384,486**	**100.00**

INFORMATION

Index Universe
FTSE ALL-World

Index Launch
26 April 2023

Base Date
15 September 2000

Base Value
1000

Investability Screen
Actual free float and liquidity screen applied to underlying

Index Calculation
End-of-day

End-of-Day Distribution
Via FTP and email

Currency
USD, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates
Semi annually in June and December

History
Available from Sep 2000

ICB Industry Breakdown

		FTSE All-World Pure Size Target Exposure Factor			FTSE All-World Pure Value Target Exposure Factor		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	288	33,625,705	33.36	118	32,480,611	32.29
15	Telecommunications	86	3,336,983	3.31	27	2,707,403	2.69
20	Health Care	179	7,493,453	7.43	72	8,173,991	8.13
30	Financials	367	15,140,045	15.02	233	15,300,163	15.21
35	Real Estate	85	1,901,432	1.89	67	1,883,724	1.87
40	Consumer Discretionary	309	11,528,280	11.44	131	11,986,128	11.92
45	Consumer Staples	174	4,053,294	4.02	73	4,045,947	4.02
50	Industrials	338	12,923,135	12.82	226	13,079,992	13.00
55	Basic Materials	138	3,484,952	3.46	78	3,499,916	3.48
60	Energy	92	4,424,226	4.39	73	4,514,655	4.49
65	Utilities	92	2,897,494	2.87	77	2,914,509	2.90
Totals		**2148**	**100,808,999**	**100.00**	**1175**	**100,587,037**	**100.00**

Index Characteristics

Attributes		FTSE All-World Pure Low Volatility Target Exposure Factor	FTSE All-World Pure Momentum Target Exposure Factor	FTSE All-World Pure Quality Target Exposure Factor
Number of constituents		575	854	1151
Dividend Yield %		1.83	1.54	1.43
Constituent (Wgt %)				
	Average	0.17	0.12	0.09
	Largest	4.98	5.27	4.75
	Median	0.03	0.02	0.02
Top 10 Holdings (Wgt %)		39.48	31.18	25.46

Index Characteristics

Attributes		FTSE All-World Pure Size Target Exposure Factor	FTSE All-World Pure Value Target Exposure Factor
Number of constituents		2148	1175
Dividend Yield %		1.72	2.02
Constituent (Wgt %)			
	Average	0.05	0.09
	Largest	2.11	5.05
	Median	0.02	0.02
Top 10 Holdings (Wgt %)		10.95	26.68

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