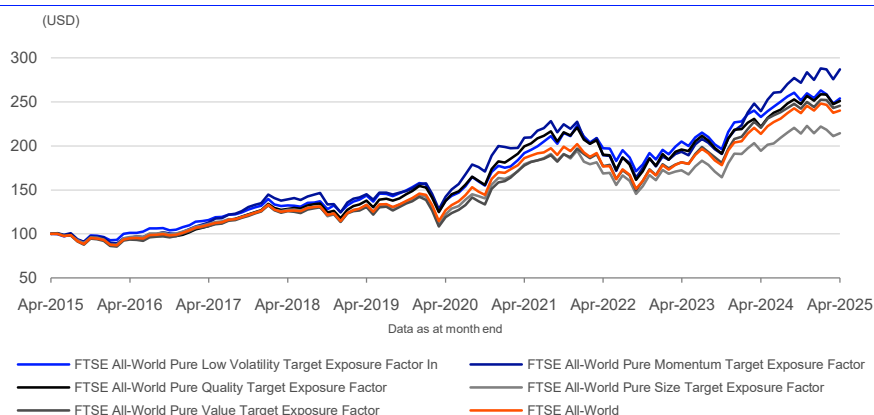


FTSE ALL-World Pure Single Target Exposure Factor Indices

Data as at: 30 April 2025

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 In	-3.5	0.8	-0.2	9.1	28.8	84.3	8.8	13.0	13.6	14.2	14.4
FTSE All-World Pure Momentum Target Exposure Factor	-0.4	5.6	4.4	19.8	51.7	101.8	14.9	15.1	16.2	15.9	16.4
FTSE All-World Pure Quality Target Exposure Factor	-2.9	1.5	-0.1	13.4	32.1	82.6	9.7	12.8	14.0	15.3	15.7
FTSE All-World Pure Size Target Exposure Factor	-3.4	0.2	0.0	10.2	27.0	75.7	8.3	11.9	13.9	15.3	15.2
FTSE All-World Pure Value Target Exposure Factor	-2.7	1.3	0.5	11.3	38.7	106.3	11.5	15.6	14.2	15.0	15.1
FTSE All-World	-3.2	1.3	0.0	12.5	36.0	89.2	10.8	13.6	14.2	15.1	15.0

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE All-World Pure Low Volatility Target Exposure Factor In	1.4	11.5	22.7	-5.5	26.5	12.4	25.9	-17.4	22.8	12.3
FTSE All-World Pure Momentum Target Exposure Factor	1.0	6.6	31.9	-7.8	25.8	27.7	13.7	-22.3	23.1	26.4
FTSE All-World Pure Quality Target Exposure Factor	-1.6	6.6	27.9	-7.2	31.3	18.1	21.2	-19.7	23.1	15.1
FTSE All-World Pure Size Target Exposure Factor	-0.3	9.5	23.1	-10.1	27.2	13.4	19.0	-17.3	18.7	12.1
FTSE All-World Pure Value Target Exposure Factor	-3.0	9.2	25.0	-9.2	24.5	11.6	24.2	-15.3	24.7	17.4
FTSE All-World	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7

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 In	0.6	0.6	0.9	0.7	-14.4	-15.5	-24.3	-32.9
FTSE All-World Pure Momentum Target Exposure Factor	1.2	0.9	0.9	0.7	-16.0	-16.0	-29.2	-33.2
FTSE All-World Pure Quality Target Exposure Factor	0.9	0.6	0.8	0.6	-15.7	-16.7	-27.5	-32.4
FTSE All-World Pure Size Target Exposure Factor	0.7	0.5	0.8	0.5	-15.4	-15.9	-26.0	-36.1
FTSE All-World Pure Value Target Exposure Factor	0.8	0.7	1.0	0.6	-15.0	-17.5	-25.0	-35.1
FTSE All-World	0.8	0.7	0.9	0.6	-15.6	-16.5	-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 In			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	68	20,931,790	26.79	104	21,037,789	26.34	119	20,413,037	26.19
15	Telecommunications	36	2,325,731	2.98	32	2,285,635	2.86	45	2,240,310	2.87
20	Health Care	85	7,488,067	9.58	71	7,659,494	9.59	112	7,762,996	9.96
30	Financials	156	12,395,589	15.86	215	12,796,031	16.02	148	12,549,284	16.10
35	Real Estate	49	1,853,787	2.37	47	1,856,039	2.32	44	1,847,782	2.37
40	Consumer Discretionary	76	10,627,760	13.60	103	11,038,287	13.82	164	10,909,052	14.00
45	Consumer Staples	72	4,325,036	5.53	50	4,460,740	5.58	79	4,278,041	5.49
50	Industrials	147	10,251,016	13.12	139	10,734,437	13.44	212	10,198,646	13.09
55	Basic Materials	53	2,256,330	2.89	41	2,460,454	3.08	59	2,330,909	2.99
60	Energy	36	3,229,938	4.13	46	3,254,420	4.07	72	3,008,477	3.86
65	Utilities	65	2,456,405	3.14	36	2,291,511	2.87	81	2,396,633	3.08
Totals		843	78,141,448	100.00	884	79,874,837	100.00	1135	77,935,166	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	242	21,096,454	26.97	116	20,509,120	26.33
15	Telecommunications	76	2,296,821	2.94	33	2,286,856	2.94
20	Health Care	186	7,662,449	9.79	85	7,652,084	9.83
30	Financials	332	12,336,662	15.77	249	12,798,129	16.43
35	Real Estate	81	1,816,624	2.32	68	1,762,752	2.26
40	Consumer Discretionary	299	10,941,976	13.99	141	10,730,189	13.78
45	Consumer Staples	178	4,210,246	5.38	77	4,290,590	5.51
50	Industrials	315	10,174,969	13.01	228	10,182,928	13.07
55	Basic Materials	102	2,252,822	2.88	66	2,236,843	2.87
60	Energy	84	3,124,185	3.99	61	3,067,252	3.94
65	Utilities	71	2,319,681	2.97	69	2,366,902	3.04
Totals		1966	78,232,891	100.00	1193	77,883,646	100.00

Index Characteristics

Attributes	FTSE All-World Pure Low Volatility Target Exposure Factor In	FTSE All-World Pure Momentum Target Exposure Factor	FTSE All-World Pure Quality Target Exposure Factor
Number of constituents	843	884	1135
Dividend Yield %	2.13	1.80	1.67
Constituent (Wgt %)			
Average	0.12	0.11	0.09
Largest	4.79	4.92	4.65
Median	0.03	0.02	0.02
Top 10 Holdings (Wgt %)	32.14	28.88	26.43

Index Characteristics

Attributes	FTSE All-World Pure Size Target Exposure Factor	FTSE All-World Pure Value Target Exposure Factor
Number of constituents	1966	1193
Dividend Yield %	2.01	2.64
Constituent (Wgt %)		
Average	0.05	0.08
Largest	1.74	4.57
Median	0.02	0.02
Top 10 Holdings (Wgt %)	8.21	23.34

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