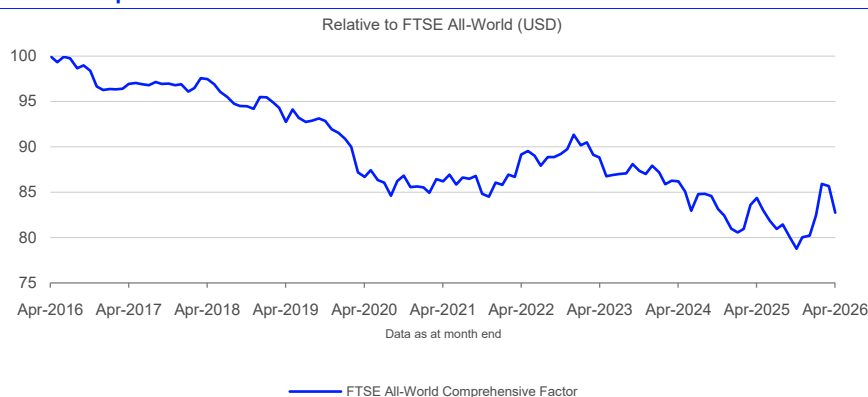


FTSE All-World Comprehensive Factor Index

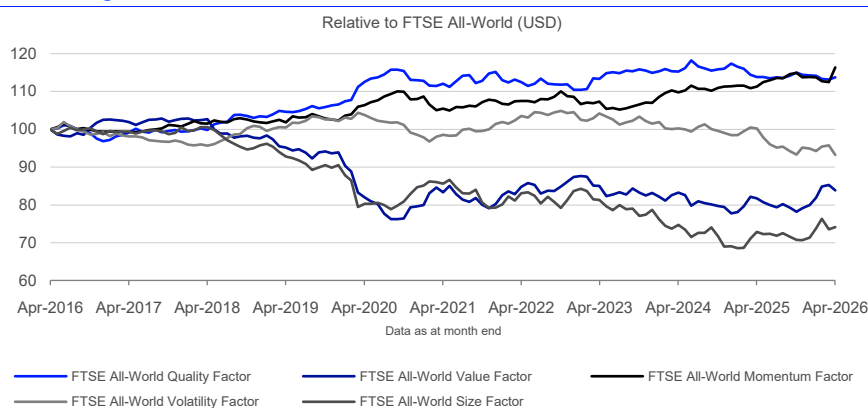
Data as at: 30 April 2026

The FTSE All-World 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 All World - Total Return



10-Year Single Factors Performance relative to FTSE All World - 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 Comprehensive Factor	4.0	13.5	10.1	28.9	62.2	63.0	17.5	10.3	9.2	11.5	14.2
FTSE All-World Quality Factor	3.2	6.8	6.3	31.3	74.8	72.3	20.5	11.5	11.1	12.5	15.7
FTSE All-World Value Factor	6.1	15.8	11.9	34.8	71.7	70.7	19.7	11.3	9.6	12.8	14.5
FTSE All-World Momentum Factor	6.0	9.3	9.2	37.3	88.8	87.2	23.6	13.4	12.4	13.2	15.7
FTSE All-World Volatility Factor	2.5	7.8	4.9	22.2	55.8	60.6	15.9	9.9	8.4	10.2	13.4
FTSE All-World Size Factor	4.2	13.2	10.9	33.8	58.9	47.0	16.7	8.0	12.3	14.0	16.0
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

Coverage

Derived from the FTSE All World Index, which represents large and mid cap companies in developed and emerging 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 and in some cases real-time (please see index rules for details).

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 Comprehensive Factor	6.7	25.5	-10.4	22.0	9.0	19.5	-12.6	18.0	8.4	21.9
FTSE All-World Quality Factor	6.2	27.9	-5.4	31.1	23.5	21.2	-21.1	27.6	20.2	19.9
FTSE All-World Value Factor	13.2	24.9	-13.6	22.3	-1.1	19.8	-10.3	16.7	10.0	26.7
FTSE All-World Momentum Factor	6.2	26.4	-8.1	27.8	23.0	18.4	-16.9	20.8	22.5	25.8
FTSE All-World Volatility Factor	9.0	21.4	-5.3	29.1	12.4	22.4	-15.1	19.0	14.2	18.7
FTSE All-World Size Factor	10.8	26.9	-13.4	20.3	9.1	11.3	-13.1	15.4	3.3	27.3
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 Comprehensive Factor	3.0	1.5	0.7	0.7	-8.4	-12.2	-23.0	-36.7
FTSE All-World Quality Factor	2.7	1.7	0.7	1.0	-9.8	-17.2	-27.9	-31.5
FTSE All-World Value Factor	3.5	1.6	0.8	0.7	-7.5	-12.5	-23.8	-40.9
FTSE All-World Momentum Factor	2.9	1.8	0.9	1.0	-10.1	-17.0	-24.9	-32.3
FTSE All-World Volatility Factor	2.5	1.6	0.7	0.9	-8.2	-12.0	-23.5	-33.0
FTSE All-World Size Factor	2.6	1.2	0.5	0.6	-10.6	-14.8	-27.0	-41.1
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

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE All-World Comprehensive Factor (Wgt %)	FTSE All-World (Wgt %)	Diff %
Archer Daniels Midland	USA	Consumer Staples	0.63	0.04	0.59
Flex	USA	Technology	0.56	0.03	0.53
EMCOR Group	USA	Industrials	0.48	0.04	0.44
Petrochina (H)	China	Energy	0.46	0.03	0.42
McKesson	USA	Consumer Staples	0.40	0.10	0.30
Tesco	UK	Consumer Staples	0.40	0.04	0.36
Edison International	USA	Utilities	0.38	0.03	0.36
Expeditors Intl Washington	USA	Industrials	0.38	0.02	0.36
NetApp	USA	Technology	0.38	0.02	0.36
Synchrony Financial	USA	Industrials	0.38	0.03	0.35
Totals			4.45	0.38	

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

3 November 2016

Base Date

20 September 2013

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Indexes calculated end-of-day. Multifactor index also real-time.

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in September. Additional review in March for Momentum Factor indices.

History

Available from September 2001

ICB Industry Breakdown - Comprehensive Factor

ICB Code	ICB Industry	FTSE All-World Comprehensive Factor		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	212	11.98	461	32.48	-20.50
15	Telecommunications	87	3.83	129	3.25	0.58
20	Health Care	139	4.82	323	7.66	-2.84
30	Financials	360	10.18	645	15.05	-4.87
35	Real Estate	138	4.32	227	1.90	2.41
40	Consumer Discretionary	315	11.76	582	11.94	-0.18
45	Consumer Staples	178	8.27	296	4.03	4.24
50	Industrials	473	21.28	790	12.89	8.39
55	Basic Materials	195	7.82	390	3.42	4.40
60	Energy	121	7.02	186	4.45	2.57
65	Utilities	156	8.71	236	2.92	5.79
Totals		2374	100.00	4265	100.00	

Country/Market Breakdown - Comprehensive Factor

Country/Market	FTSE All-World Comprehensive Factor		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	82	3.31	106	1.64	1.66
Austria	8	0.24	9	0.08	0.16
Belgium	14	0.44	14	0.24	0.20
Brazil	53	2.11	67	0.51	1.60
Canada	68	3.07	84	3.06	0.01
Chile	16	0.34	21	0.07	0.27
China	166	3.14	1275	3.02	0.12
Colombia	4	0.12	6	0.02	0.10
Czech Rep.	3	0.05	4	0.02	0.03
Denmark	13	0.29	17	0.35	-0.06
Egypt	1	0.14	2	0.01	0.13
Finland	14	0.78	14	0.27	0.51
France	49	1.91	57	2.09	-0.18
Germany	50	1.49	64	1.93	-0.44
Greece	22	0.51	30	0.08	0.43
Hong Kong	36	1.20	66	0.49	0.71
Hungary	4	0.33	6	0.05	0.29
Iceland	4	0.05	7	0.01	0.04
India	157	2.62	276	1.64	0.97
Indonesia	15	0.30	39	0.09	0.21
Ireland	5	0.15	5	0.08	0.07
Israel	39	1.04	43	0.34	0.70
Italy	32	1.04	37	0.79	0.24
Japan	389	11.94	477	5.81	6.12
Korea	78	2.62	155	2.27	0.36
Kuwait	4	0.12	8	0.07	0.05
Malaysia	32	0.88	38	0.17	0.71
Mexico	30	1.27	34	0.24	1.03
Netherlands	24	0.82	29	1.09	-0.27
New Zealand	6	0.18	11	0.05	0.13
Norway	14	0.71	15	0.15	0.56
Philippines	16	0.21	23	0.04	0.17
Poland	9	0.36	10	0.11	0.25
Portugal	5	0.22	5	0.05	0.17
Qatar	13	0.26	17	0.07	0.19
Romania	5	0.16	6	0.01	0.15
Saudi Arabia	32	0.51	64	0.35	0.17
Singapore	34	0.99	37	0.34	0.65
South Africa	36	1.03	41	0.40	0.63
Spain	22	1.05	24	0.82	0.23
Sweden	46	1.67	54	0.73	0.93
Switzerland	44	1.20	50	2.03	-0.82
Taiwan	83	2.33	132	2.98	-0.65
Thailand	33	0.81	44	0.16	0.65
Turkiye	16	0.26	115	0.11	0.15
UAE	24	0.71	34	0.16	0.54
UK	84	4.55	93	3.32	1.23
USA	440	40.50	500	61.60	-21.10
Totals	2374	100.00	4265	100.00	

Index Characteristics - FTSE All World Comprehensive

Attributes	FTSE All-World Comprehensive Factor
Number of constituents	2374
Dividend Yield %	2.61
Constituent (Wgt %)	
Average	0.04
Largest	0.63
Median	0.02
Top 10 Holdings (Wgt %)	4.45

Index Characteristics - FTSE All World Single Factors

Attributes	FTSE All-World Quality Factor	FTSE All-World Value Factor	FTSE All-World Momentum Factor
Number of constituents	873	1944	1604
Dividend Yield %	1.11	2.58	1.40
Constituent (Wgt %)			
Average	0.11	0.05	0.06
Largest	8.35	2.00	6.65
Median	0.02	0.02	0.02
Top 10 Holdings (Wgt %)	39.07	10.86	28.96

Index Characteristics - FTSE All World Single Factors (cont.)

Attributes	FTSE All-World Volatility Factor	FTSE All-World Size Factor	FTSE All-World
Number of constituents	799	2388	4265
Dividend Yield %	2.00	2.58	1.65
Constituent (Wgt %)			
Average	0.13	0.04	0.02
Largest	5.98	0.71	4.65
Median	0.05	0.03	0.00
Top 10 Holdings (Wgt %)	26.95	4.55	24.06

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