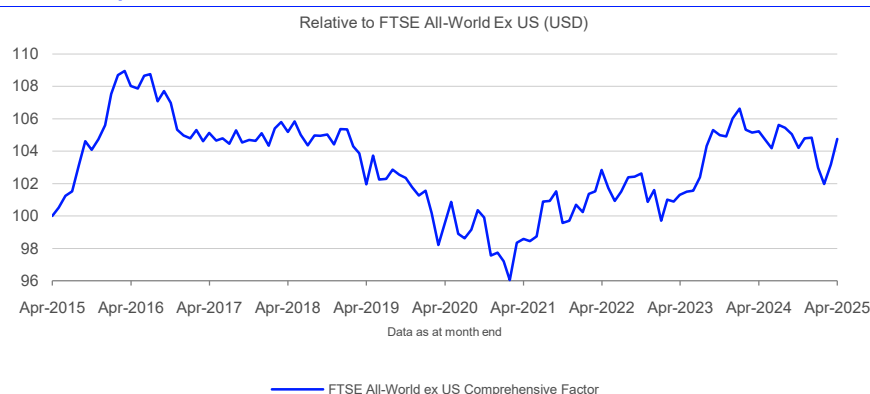


FTSE All-World ex US Comprehensive Factor Index

Data as at: 30 April 2025

The FTSE All-World 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 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 ex US Comprehensive Factor	6.7	6.5	8.8	11.7	30.1	75.8	9.2	11.9	13.9	14.8	14.1
FTSE All-World Ex US	4.9	5.9	8.9	12.2	27.7	67.1	8.5	10.8	14.9	16.4	14.9

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE All-World ex US Comprehensive Factor	0.1	4.5	27.6	-13.7	17.4	7.6	12.0	-14.5	21.2	5.0
FTSE All-World Ex US	-4.5	5.1	27.5	-13.9	22.2	11.5	8.7	-15.2	16.2	6.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World ex US Comprehensive Factor	0.8	0.7	0.8	0.4	-13.5	-17.8	-27.8	-38.4
FTSE All-World Ex US	0.8	0.5	0.7	0.4	-13.3	-18.7	-28.9	-34.4

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

Drawdown - based on daily data

FEATURES

Coverage

Derived from the FTSE All World ex US index, which represents large and mid cap companies in developed and emerging 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 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.

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE All-World ex US Comprehensive Factor (Wgt %)	FTSE All-World Ex US (Wgt %)	Diff %
Beazley	UK	Financials	0.52	-	0.52
Imperial Brands	UK	Consumer Staples	0.52	-	0.52
Pegatron	Taiwan	Technology	0.38	-	0.38
Boliden	Sweden	Basic Materials	0.35	-	0.35
Fairfax Financial Holdings	Canada	Financials	0.35	-	0.35
Marks & Spencer Group	UK	Consumer Staples	0.35	-	0.35
Tesco	UK	Consumer Staples	0.34	-	0.34
Richter	Hungary	Health Care	0.33	-	0.33
Computershare	Australia	Financials	0.33	-	0.33
JB Hi-Fi	Australia	Consumer Discretionary	0.33	-	0.33
Totals			3.80	0.00	

ICB Industry Breakdown - Comprehensive Factor

		FTSE All-World ex US Comprehensive Factor		FTSE All-World Ex US		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	101	6.76	-	-	6.76
15	Telecommunications	62	5.76	-	-	5.76
20	Health Care	65	4.13	-	-	4.13
30	Financials	198	13.03	-	-	13.03
35	Real Estate	54	3.71	-	-	3.71
40	Consumer Discretionary	189	13.97	-	-	13.97
45	Consumer Staples	126	11.29	-	-	11.29
50	Industrials	287	22.00	-	-	22.00
55	Basic Materials	109	7.63	-	-	7.63
60	Energy	57	4.05	-	-	4.05
65	Utilities	95	7.66	-	-	7.66
Totals		1343	100.00			

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

19 September 2017

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 index.

History

Available from September 2001

Country/Market Breakdown - Comprehensive Factor

	FTSE All-World ex US Comprehensive Factor		FTSE All-World Ex US		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	59	5.83	-	-	5.83
Austria	5	0.36	-	-	0.36
Belgium	7	0.71	-	-	0.71
Brazil	37	2.62	-	-	2.62
Canada	28	2.54	-	-	2.54
Chile	14	0.79	-	-	0.79
China	75	4.51	-	-	4.51
Colombia	2	0.16	-	-	0.16
Czech Rep.	3	0.19	-	-	0.19
Denmark	9	0.63	-	-	0.63
Egypt	1	0.08	-	-	0.08
Finland	13	1.64	-	-	1.64
France	34	2.96	-	-	2.96
Germany	39	2.83	-	-	2.83
Greece	14	0.99	-	-	0.99
Hong Kong	24	1.60	-	-	1.60
Hungary	4	0.79	-	-	0.79
Iceland	6	0.20	-	-	0.20
India	93	4.64	-	-	4.64
Indonesia	7	0.58	-	-	0.58
Ireland	4	0.21	-	-	0.21
Israel	16	1.10	-	-	1.10
Italy	26	1.51	-	-	1.51
Japan	311	24.02	-	-	24.02
Korea	43	2.42	-	-	2.42
Kuwait	4	0.18	-	-	0.18
Malaysia	25	1.53	-	-	1.53
Mexico	20	1.57	-	-	1.57
Netherlands	20	1.39	-	-	1.39
New Zealand	7	0.57	-	-	0.57
Norway	13	1.19	-	-	1.19
Philippines	11	0.55	-	-	0.55
Poland	7	0.40	-	-	0.40
Portugal	3	0.20	-	-	0.20
Qatar	11	0.77	-	-	0.77
Romania	5	0.35	-	-	0.35
Saudi Arabia	21	0.87	-	-	0.87
Singapore	22	1.88	-	-	1.88
South Africa	28	2.60	-	-	2.60
Spain	14	1.24	-	-	1.24
Sweden	35	3.33	-	-	3.33
Switzerland	39	2.35	-	-	2.35
Taiwan	65	4.35	-	-	4.35
Thailand	23	1.04	-	-	1.04
Turkiye	8	0.38	-	-	0.38
UAE	16	1.29	-	-	1.29
UK	72	8.05	-	-	8.05
Totals	1343	100.00		0.00	

Index Characteristics

Attributes	FTSE All-World ex US Comprehensive Factor	FTSE All-World Ex US
Number of constituents	1343	-
Dividend Yield %	3.72	-
Constituent (Wgt %)		
Average	0.07	-
Largest	0.52	-
Median	0.06	-
Top 10 Holdings (Wgt %)	3.80	-

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