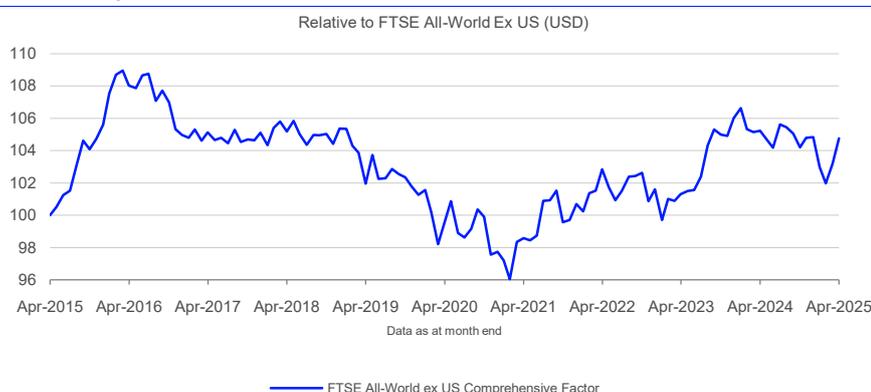


# FTSE All-World ex US Comprehensive Factor Index

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   |
| <b>Totals</b>              |                |                        | <b>3.80</b>                                       | <b>0.00</b>                  |        |

## ICB Industry Breakdown - Comprehensive Factor

| ICB Code      | ICB Industry           | FTSE All-World ex US Comprehensive Factor |               | FTSE All-World Ex US |       | Diff % |
|---------------|------------------------|---|---------------|----------------------|-------|--------|
|               |                        | No. of Cons                               | Wgt %         | No. of Cons          | Wgt % |        |
| 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   |
| <b>Totals</b> |                        | <b>1343</b>                               | <b>100.00</b> |                      |       |        |

## 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

| Country/Market | FTSE All-World ex US Comprehensive Factor |               | FTSE All-World Ex US |             | Diff % |
|----------------|---|---------------|----------------------|-------------|--------|
|                | No. of Cons                               | Wgt %         | No. of Cons          | Wgt %       |        |
| 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   |
| <b>Totals</b>  | <b>1343</b>                               | <b>100.00</b> |                      | <b>0.00</b> |        |

## 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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