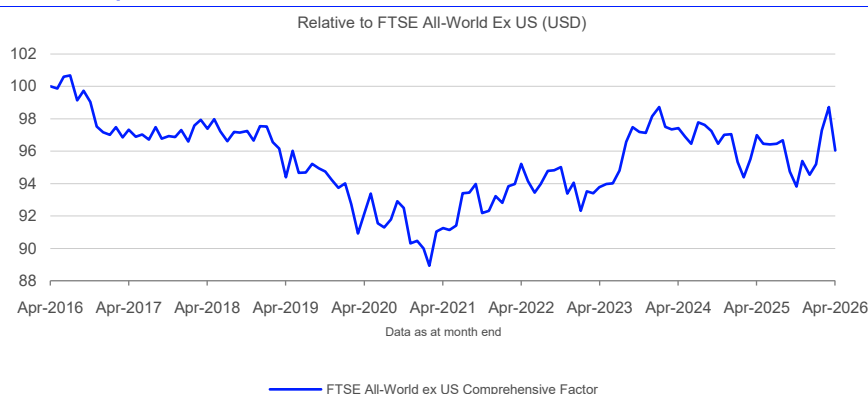


FTSE All-World ex US Comprehensive Factor Index

Data as at: 30 April 2026

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	3.9	15.2	10.9	31.7	68.5	61.9	19.0	10.1	11.4	13.4	14.5
FTSE All-World Ex US	3.0	12.5	9.2	32.9	64.5	53.8	18.0	9.0	12.7	14.5	15.4

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World ex US Comprehensive Factor	4.5	27.6	-13.7	17.4	7.6	12.0	-14.5	21.2	5.0	29.2
FTSE All-World Ex US	5.1	27.5	-13.9	22.2	11.5	8.7	-15.2	16.2	6.1	32.6

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	2.7	1.4	0.7	0.6	-10.3	-13.5	-27.8	-38.4
FTSE All-World Ex US	2.5	1.2	0.6	0.6	-10.8	-13.3	-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 %
Petrochina (H)	China	Energy	0.65	0.08	0.57
Magna International Inc.	Canada	Consumer Discretionary	0.55	0.04	0.50
Tesco	UK	Consumer Staples	0.49	0.11	0.39
Vibra Energia SA	Brazil	Energy	0.46	0.02	0.44
Itausa PN	Brazil	Financials	0.44	0.04	0.39
Repsol	Spain	Energy	0.37	0.07	0.29
Commercial International Bank Egypt (CIB) SAE	Egypt	Financials	0.36	0.02	0.35
Sainsbury (J)	UK	Consumer Staples	0.36	0.02	0.34
RWE	Germany	Utilities	0.34	0.12	0.21
ACS Actividades Cons y Serv	Spain	Industrials	0.33	0.07	0.26
Totals			4.35	0.59	

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	94	7.64	377	16.43	-8.79
15	Telecommunications	62	4.52	119	5.14	-0.62
20	Health Care	64	3.46	274	6.96	-3.49
30	Financials	191	13.00	576	23.45	-10.45
35	Real Estate	74	4.83	200	1.98	2.85
40	Consumer Discretionary	170	11.76	507	9.21	2.55
45	Consumer Staples	116	8.31	271	4.98	3.33
50	Industrials	280	21.60	697	15.64	5.96
55	Basic Materials	121	9.09	376	6.84	2.24
60	Energy	72	7.24	163	5.80	1.44
65	Utilities	103	8.55	205	3.57	4.98
Totals		1347	100.00	3765	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

Country/Market	FTSE All-World ex US Comprehensive Factor		FTSE All-World Ex US		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	64	5.68	106	4.28	1.40
Austria	7	0.41	9	0.20	0.21
Belgium	11	0.69	14	0.64	0.05
Brazil	42	4.04	67	1.33	2.71
Canada	56	4.54	84	7.96	-3.42
Chile	9	0.58	21	0.19	0.39
China	73	4.70	1275	7.86	-3.17
Colombia	2	0.20	6	0.06	0.14
Czech Rep.	1	0.04	4	0.04	0.00
Denmark	9	0.42	17	0.91	-0.49
Egypt	1	0.36	2	0.02	0.34
Finland	14	1.29	14	0.71	0.57
France	34	2.67	57	5.44	-2.77
Germany	32	1.89	64	5.02	-3.13
Greece	14	0.93	30	0.20	0.74
Hong Kong	28	1.95	66	1.29	0.67
Hungary	4	0.76	6	0.12	0.64
Iceland	2	0.08	7	0.02	0.06
India	75	3.34	276	4.27	-0.93
Indonesia	7	0.44	39	0.24	0.20
Ireland	5	0.24	5	0.20	0.04
Israel	30	1.81	43	0.87	0.93
Italy	22	1.41	37	2.07	-0.66
Japan	310	24.31	477	15.14	9.17
Korea	50	4.65	155	5.90	-1.25
Kuwait	3	0.20	8	0.19	0.01
Malaysia	27	1.65	38	0.44	1.22
Mexico	29	2.48	34	0.62	1.86
Netherlands	19	1.15	29	2.84	-1.69
New Zealand	6	0.36	11	0.13	0.24
Norway	11	1.20	15	0.39	0.81
Philippines	6	0.27	23	0.11	0.16
Poland	5	0.46	10	0.28	0.19
Portugal	3	0.33	5	0.12	0.21
Qatar	11	0.49	17	0.18	0.31
Romania	4	0.33	6	0.04	0.30
Saudi Arabia	12	0.62	64	0.90	-0.28
Singapore	26	1.85	37	0.88	0.97
South Africa	28	1.98	41	1.05	0.93
Spain	15	1.44	24	2.15	-0.71
Sweden	36	2.50	54	1.90	0.60
Switzerland	27	1.55	50	5.28	-3.73
Taiwan	53	3.73	132	7.76	-4.04
Thailand	25	1.38	44	0.41	0.97
Turkiye	9	0.42	115	0.29	0.13
UAE	17	1.10	34	0.43	0.67
UK	73	7.05	93	8.64	-1.59
Totals	1347	100.00	3765	100.00	

Index Characteristics

Attributes	FTSE All-World ex US Comprehensive Factor	FTSE All-World Ex US
Number of constituents	1347	3765
Dividend Yield %	3.31	2.50
Constituent (Wgt %)		
Average	0.07	0.03
Largest	0.65	4.25
Median	0.06	0.01
Top 10 Holdings (Wgt %)	4.35	13.48

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