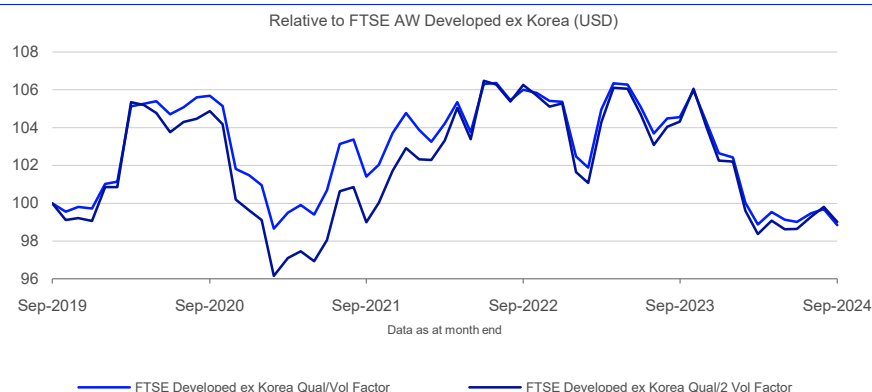


FTSE Developed ex Korea Qual/Vol Factor Indices

Data as at: 30 September 2024

The FTSE Global Factor Index Series is a new suite of benchmarks designed to represent the performance of specific individual factor characteristics and combinations of these factors. The 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.

5-Year Qual/Vol Performance relative to FTSE Developed ex Korea - 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 Developed ex Korea Qual/Vol Factor	6.4	9.4	14.8	25.6	28.1	86.0	8.6	13.2	8.6	15.0	16.4
FTSE Developed ex Korea Qual/Vol Factor Net Tax	6.4	9.4	14.7	25.6	28.0	85.8	8.6	13.2	8.6	15.0	16.4
FTSE Developed ex Korea Qual/2 Vol Factor	7.0	10.2	15.4	26.1	31.4	86.3	9.5	13.2	8.2	14.4	15.9
FTSE AW Developed ex Korea	6.6	9.5	19.2	32.9	31.4	88.1	9.5	13.5	10.8	16.6	17.7

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed ex Korea Qual/Vol Factor	9.6	2.3	6.6	24.1	-1.7	31.8	18.3	25.9	-17.1	21.0
FTSE Developed ex Korea Qual/Vol Factor Net Tax	9.6	2.2	6.6	24.1	-1.7	31.8	18.2	25.9	-17.1	21.0
FTSE Developed ex Korea Qual/2 Vol Factor	10.7	2.6	7.1	22.8	-2.0	31.8	16.9	26.0	-15.7	20.7
FTSE AW Developed ex Korea	5.4	-0.2	8.2	23.4	-8.4	28.3	16.2	22.0	-17.6	24.2

FEATURES

Coverage

Derived from the FTSE Developed ex Korea index, which represents large and mid cap companies in Developed markets excluding Korea.

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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex Korea Qual/Vol Factor	2.9	0.5	0.8	0.9	-5.1	-24.8	-31.4	-31.4
FTSE Developed ex Korea Qual/Vol Factor Net Tax	2.9	0.5	0.8	0.9	-5.1	-24.8	-31.4	-31.4
FTSE Developed ex Korea Qual/2 Vol Factor	3.1	0.6	0.8	0.9	-4.6	-23.5	-30.9	-30.9
FTSE AW Developed ex Korea	2.9	0.6	0.8	0.7	-8.1	-25.9	-33.9	-33.9

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

Index Characteristics

Attributes	FTSE Developed ex Korea Qual/Vol Factor	FTSE Developed ex Korea Qual/2 Vol Factor
Number of constituents	566	473
Dividend Yield %	1.56	1.69
Constituent (Wgt %)		
Average	0.18	0.21
Largest	10.97	10.89
Median	0.04	0.05
Top 10 Holdings (Wgt %)	38.27	39.88

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INFORMATION

Index Universe

FTSE Developed ex Korea Index

Index Launch

12 June and 11 August 2015

Base Date

20 September 2013

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Indices calculated end-of-day

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

Data definitions available from
info@ftserussell.com

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