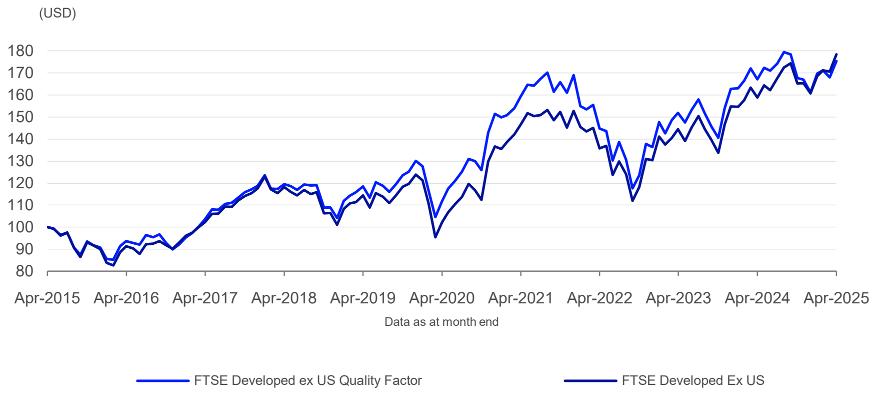
FTSE Developed ex US Quality Factor Index

Data as at: 30 April 2025

The FTSE Developed ex US Quality Factor Index is comprised of securities within the FTSE Developed ex US Index and is designed to reflect the performance of the Quality equity risk premia factor. This factor is supported by a body of empirical evidence across different geographies and time periods, demonstrating it's ability to earn a long term premia over the market capitalization index. The FTSE Developed ex US Quality Factor Index applies a consistent and transparent methodology to select and weight constituents to achieve controlled exposure to the Quality factor, while controlling for diversification levels and capacity. Within the FTSE Global Factor Index Series methodology framework, this index applies a single tilt towards the Quality factor.

10-Year Performance - 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 US Quality Factor	3.3	4.5	8.8	4.9	21.1	56.9	6.6	9.4	15.7	17.4	16.5
FTSE Developed Ex US	5.9	8.0	11.1	12.4	31.5	74.7	9.6	11.8	15.9	17.4	16.0

* 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 Developed ex US Quality Factor	-1.3	1.6	28.8	-12.3	24.8	16.5	11.6	-19.3	19.4	-1.0
FTSE Developed Ex US	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7	3.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex US Quality Factor	0.3	0.4	0.6	0.4	-16.0	-19.9	-33.1	-33.1
FTSE Developed Ex US	0.8	0.6	0.7	0.4	-13.5	-19.7	-28.9	-34.7

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

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks 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, available end-of-day.

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

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	555,920	2.69
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	530,647	2.57
Nestle	Switzerland	Food Producers	481,900	2.34
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	477,162	2.31
SAP	Germany	Software and Computer Services	474,820	2.30
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	417,032	2.02
Samsung Electronics	Korea	Telecommunications Equipment	378,348	1.83
AstraZeneca	UK	Pharmaceuticals and Biotechnology	322,976	1.57
Shell	UK	Oil Gas and Coal	296,248	1.44
3i Group	UK	Investment Banking and Brokerage Services	267,300	1.30
Totals			**4,202,353**	**20.36**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	64	2,559,891	12.40
1510	Telecommunications	28	1,127,487	5.46
2010	Health Care	67	3,435,032	16.64
3020	Financial Services	19	1,213,111	5.88
3030	Insurance	8	359,279	1.74
3510	Real Estate	17	131,813	0.64
4010	Automobiles and Parts	28	444,137	2.15
4020	Consumer Products and Services	52	1,478,890	7.17
4030	Media	8	173,271	0.84
4040	Retailers	23	519,689	2.52
4050	Travel and Leisure	25	271,780	1.32
4510	Food Beverage and Tobacco	41	1,039,086	5.04
4520	Personal Care Drug and Grocery Stores	35	818,654	3.97
5010	Construction and Materials	33	584,082	2.83
5020	Industrial Goods and Services	150	3,798,686	18.41
5510	Basic Resources	31	831,058	4.03
5520	Chemicals	25	451,105	2.19
6010	Energy	21	955,033	4.63
6510	Utilities	28	445,148	2.16
Totals		**703**	**20,637,231**	**100.00**

INFORMATION

Index Universe
FTSE Developed ex US Index

Launch Date
23 January 2015

Base Date
20 September 2013

Base Value
1000

Investability Screen
Actual free float applied and liquidity screened

Index Calculation
End-of-day

End-of-Day Distribution
Via FTP and email

Currency
USD, EUR, GBP, JPY, AUD, Local

Review Dates
Semi-annually in March and September

History Available
From 21 September 2001

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	65	1,445,802	7.01
Austria	2	19,377	0.09
Belgium	3	31,377	0.15
Canada	25	1,478,375	7.16
Denmark	10	636,787	3.09
Finland	7	157,700	0.76
France	29	2,391,835	11.59
Germany	33	1,401,378	6.79
Hong Kong	33	345,916	1.68
Ireland	3	44,443	0.22
Israel	17	116,633	0.57
Italy	13	259,074	1.26
Japan	232	3,566,483	17.28
Korea	51	804,552	3.90
Netherlands	15	1,021,925	4.95
New Zealand	6	48,564	0.24
Norway	7	101,268	0.49
Poland	5	63,926	0.31
Portugal	1	11,926	0.06
Singapore	15	145,653	0.71
Spain	5	259,418	1.26
Sweden	34	765,232	3.71
Switzerland	36	2,507,831	12.15
UK	56	3,011,755	14.59
Totals	**703**	**20,637,231**	**100.00**

Index Characteristics

Attributes	FTSE Developed ex US Quality Factor
Number of constituents	703
Dividend Yield %	2.55
Constituent (Wgt %)	
Average	0.14
Largest	2.69
Median	0.05
Top 10 Holdings (Wgt %)	20.37

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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