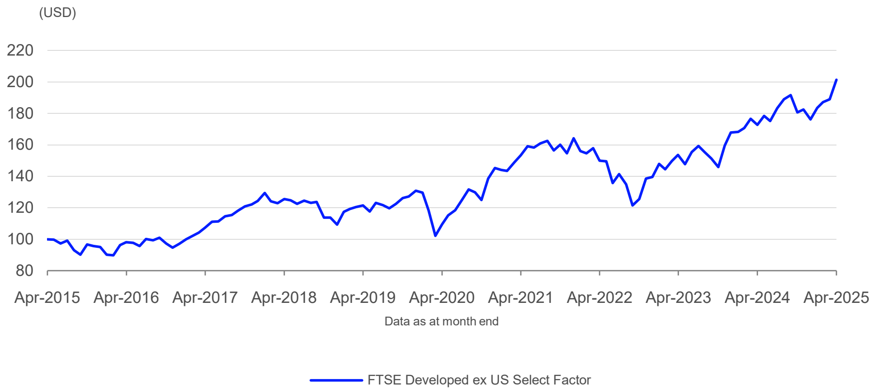
FTSE Developed ex US Select Factor Index

Data as at: 30 April 2025

The FTSE Developed ex US Select Factor Index is comprised of securities within the FTSE Developed ex US Index and is designed to reflect the performance of five recognized equity risk premia factors; Quality, Value, Momentum, Volatility and Size. These factors are supported by a body of empirical evidence across different geographies and time periods, demonstrating their ability to earn a long term premia over the market capitalization index. The FTSE Developed ex US Select Factor Index applies a consistent and transparent methodology to select and weight constituents to achieve controlled exposure to target factors, 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, Value, Momentum and Volatility factors and a half tilt towards the Size 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 Select Factor	9.8	11.5	14.3	16.5	34.2	84.1	10.3	13.0	14.8	15.9	15.0

* 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 Select Factor	1.9	2.2	28.0	-12.1	19.8	10.9	13.0	-15.0	20.3	5.0

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 Select Factor	1.1	0.7	0.9	0.5	-11.0	-20.5	-27.7	-34.4

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 %
Imperial Brands	UK	Tobacco	467,412	2.09
3i Group	UK	Investment Banking and Brokerage Services	426,306	1.91
Fairfax Financial Holdings	Canada	Non-life Insurance	319,966	1.43
Tesco	UK	Personal Care Drug and Grocery Stores	302,751	1.35
Ahold Delhaize	Netherlands	Personal Care Drug and Grocery Stores	276,912	1.24
Investor B Free	Sweden	Investment Banking and Brokerage Services	268,277	1.20
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	243,696	1.09
Rio Tinto	UK	Industrial Metals and Mining	219,530	0.98
Brambles	Australia	General Industrials	218,579	0.98
KDDI Corp	Japan	Telecommunications Service Providers	215,836	0.97
Totals			**2,959,267**	**13.24**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	21	1,162,709	5.20
1510	Telecommunications	21	1,985,751	8.88
2010	Health Care	20	1,498,012	6.70
3010	Banks	7	520,058	2.33
3020	Financial Services	12	1,493,517	6.68
3030	Insurance	11	1,125,685	5.03
3510	Real Estate	9	363,466	1.63
4010	Automobiles and Parts	6	411,282	1.84
4020	Consumer Products and Services	11	826,442	3.70
4030	Media	5	347,128	1.55
4040	Retailers	6	611,235	2.73
4050	Travel and Leisure	7	372,661	1.67
4510	Food Beverage and Tobacco	15	1,376,379	6.16
4520	Personal Care Drug and Grocery Stores	19	2,043,924	9.14
5010	Construction and Materials	17	1,199,826	5.37
5020	Industrial Goods and Services	57	3,471,567	15.53
5510	Basic Resources	7	719,608	3.22
5520	Chemicals	12	523,920	2.34
6010	Energy	8	521,907	2.33
6510	Utilities	25	1,782,779	7.97
Totals		**296**	**22,357,853**	**100.00**

INFORMATION

Index Universe

FTSE Developed ex US Index

Launch Date

1 June 2017

Base Date

16 September 2016

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, CNY, 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	23	2,101,658	9.40
Belgium	3	206,220	0.92
Canada	19	1,626,327	7.27
Denmark	2	65,416	0.29
Finland	8	539,555	2.41
France	21	1,542,487	6.90
Germany	17	1,199,134	5.36
Hong Kong	7	405,794	1.81
Ireland	1	77,182	0.35
Israel	8	524,953	2.35
Italy	5	273,990	1.23
Japan	66	3,806,010	17.02
Korea	4	248,126	1.11
Netherlands	5	667,446	2.99
New Zealand	2	101,873	0.46
Norway	4	293,726	1.31
Portugal	1	62,131	0.28
Singapore	12	796,373	3.56
Spain	9	652,322	2.92
Sweden	16	1,286,362	5.75
Switzerland	23	1,638,462	7.33
UK	40	4,242,306	18.97
Totals	**296**	**22,357,853**	**100.00**

Index Characteristics

Attributes	FTSE Developed ex US Select Factor
Number of constituents	296
Dividend Yield %	3.12
Constituent (Wgt %)	
Average	0.34
Largest	2.09
Median	0.25
Top 10 Holdings (Wgt %)	13.24

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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