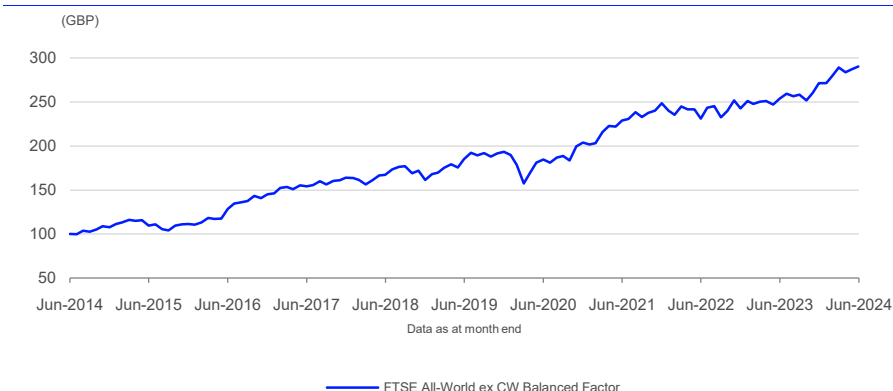


FTSE All-World ex CW Balanced Factor Index

Data as at: 28 June 2024

The FTSE All-World ex CW Balanced Factor Index is designed to capture balanced exposure to Value, Quality, Low Volatility and (Small) Size. This index excludes companies that manufacture or provide specific parts for anti-personnel mines, cluster munitions, chemical and biological weapons.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World ex CW Balanced Factor	0.4	7.0	7.0	14.3	26.8	57.1	8.2	9.5	7.6	10.6	12.2

* 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 % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World ex CW Balanced Factor	12.8	3.2	30.4	13.0	-1.6	19.8	5.3	21.9	-2.3	11.8

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE All-World ex CW Balanced Factor	1.8	0.8	0.8	1.0		-4.9	-10.3	-27.0	-27.0

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 (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	1,688,516	3.16
Microsoft Corp	USA	Software and Computer Services	1,568,269	2.94
Alphabet Class A	USA	Software and Computer Services	574,352	1.08
Alphabet Class C	USA	Software and Computer Services	510,788	0.96
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	470,670	0.88
Exxon Mobil Corporation	USA	Oil Gas and Coal	457,082	0.86
Amazon.Com	USA	Retailers	390,927	0.73
McKesson	USA	Personal Care Drug and Grocery Stores	332,676	0.62
Shell	UK	Oil Gas and Coal	302,740	0.57
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	280,864	0.53
Totals			6,576,884	12.31

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	182	9,409,274	17.62
1510	Telecommunications	85	2,433,722	4.56
2010	Health Care	150	5,295,255	9.92
3010	Banks	143	1,262,952	2.36
3020	Financial Services	81	1,545,956	2.89
3030	Insurance	79	1,126,890	2.11
3510	Real Estate	100	950,926	1.78
4010	Automobiles and Parts	72	1,587,875	2.97
4020	Consumer Products and Services	83	1,510,584	2.83
4030	Media	27	427,015	0.80
4040	Retailers	62	2,544,611	4.76
4050	Travel and Leisure	64	965,705	1.81
4510	Food Beverage and Tobacco	123	2,611,042	4.89
4520	Personal Care Drug and Grocery Stores	73	2,543,415	4.76
5010	Construction and Materials	83	1,320,014	2.47
5020	Industrial Goods and Services	351	7,930,506	14.85
5510	Basic Resources	87	1,735,377	3.25
5520	Chemicals	91	1,308,280	2.45
6010	Energy	112	3,952,412	7.40
6510	Utilities	137	2,944,369	5.51
Totals		2185	53,406,181	100.00

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

13 October 2016

Base Date

18 March 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

GBP, EUR, USD, JPY, AUD

Review Dates

Semi-annually in March and September

History

Available back to 16 March 2001

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (GBPm)	Wgt %
Australia	83	1,434,948	2.69
Austria	5	47,441	0.09
Belgium	10	98,144	0.18
Brazil	46	500,981	0.94
Canada	46	1,343,546	2.52
Chile	9	58,640	0.11
China	112	1,041,090	1.95
Colombia	2	10,065	0.02
Czech Rep.	1	9,548	0.02
Denmark	17	373,710	0.70
Egypt	1	5,138	0.01
Finland	13	193,191	0.36
France	57	1,674,323	3.14
Germany	52	1,258,596	2.36
Greece	8	66,291	0.12
Hong Kong	30	355,047	0.66
Hungary	3	41,212	0.08
Iceland	1	3,817	0.01
India	125	1,571,220	2.94
Indonesia	15	132,386	0.25
Ireland	3	44,598	0.08
Israel	13	65,862	0.12
Italy	28	569,778	1.07
Japan	346	5,128,868	9.60
Korea	63	873,839	1.64
Kuwait	5	32,352	0.06
Malaysia	29	203,917	0.38
Mexico	32	336,944	0.63
Netherlands	25	599,590	1.12
New Zealand	13	107,878	0.20
Norway	12	180,233	0.34
Philippines	13	54,882	0.10
Poland	5	51,745	0.10
Portugal	3	84,909	0.16
Qatar	12	86,725	0.16
Romania	4	28,654	0.05
Saudi Arabia	38	260,335	0.49
Singapore	30	357,390	0.67
South Africa	29	192,376	0.36
Spain	18	400,030	0.75
Sweden	43	700,448	1.31
Switzerland	46	1,433,659	2.68
Taiwan	86	1,693,649	3.17
Thailand	31	212,814	0.40
Turkiye	7	44,399	0.08
UAE	23	161,240	0.30
UK	87	3,288,775	6.16
USA	505	25,990,958	48.67
Totals	2185	53,406,181	100.00

Index Characteristics

Attributes	FTSE All-World ex CW Balanced Factor
Number of constituents	2185
Dividend Yield %	2.65
Constituent (Wgt %)	
Average	0.05
Largest	3.16
Median	0.02
Top 10 Holdings (Wgt %)	12.33

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659