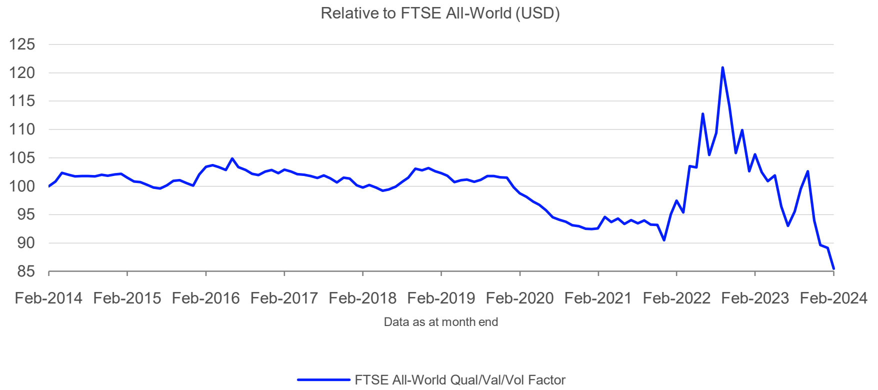
FTSE All-World Qual/Val/Vol Factor Index

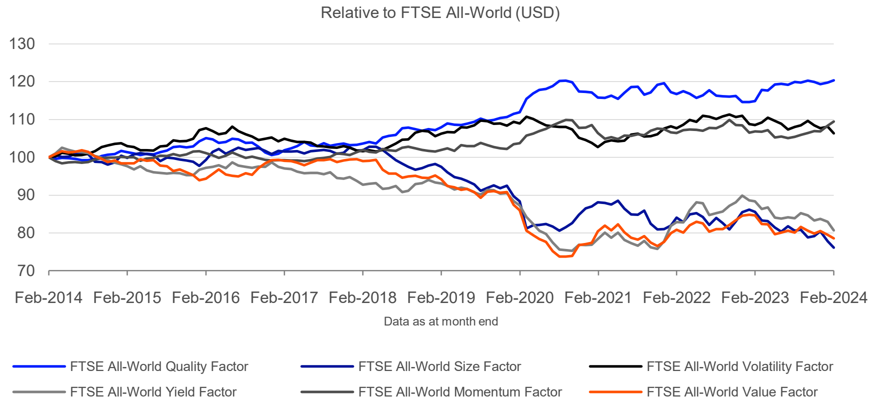
Data as at: 29 February 2024

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.

10-Year Qual/Val/Vol Factor Performance relative to FTSE All World - Total Return



10-Year Single Factors 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 Qual/Val/Vol Factor	-	-	-	-	-	-	-	-	-	-	-
FTSE All-World Quality Factor	10.3	12.2	5.8	29.5	28.3	88.0	8.7	13.5	10.8	16.2	17.8
FTSE All-World Size Factor	5.7	5.6	-0.8	9.9	6.7	31.6	2.2	5.7	10.7	14.7	20.5
FTSE All-World Volatility Factor	7.7	10.0	3.5	21.0	27.8	68.7	8.5	11.0	8.6	13.8	16.3
FTSE All-World Yield Factor	6.5	7.5	1.1	12.9	27.1	46.1	8.3	7.9	9.8	13.2	17.7
FTSE All-World Momentum Factor	12.5	16.1	7.4	26.5	27.0	81.1	8.3	12.6	10.0	15.6	17.2
FTSE All-World Value Factor	8.1	9.7	2.3	14.6	20.6	40.6	6.4	7.0	10.6	14.6	19.7
FTSE All-World	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	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

FEATURES

Coverage

Derived from the FTSE All World Index, which represents large and mid cap companies in developed and emerging markets.

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.

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World Qual/Val/Vol Factor	6.3	-3.6	11.6	22.8	-7.4	25.2	6.2	16.3	0.0	0.0
FTSE All-World Quality Factor	6.0	0.3	6.2	27.9	-5.4	31.1	23.5	21.2	-21.1	27.6
FTSE All-World Size Factor	3.6	-1.5	10.8	26.9	-13.4	20.3	9.1	11.3	-13.1	15.4
FTSE All-World Volatility Factor	8.4	-0.4	9.0	21.4	-5.3	29.1	12.4	22.4	-15.1	19.0
FTSE All-World Yield Factor	3.2	-4.9	12.4	19.7	-9.8	22.5	-1.2	20.5	-4.9	14.1
FTSE All-World Momentum Factor	5.0	-0.1	6.2	26.4	-8.1	27.8	23.0	18.4	-16.9	20.8
FTSE All-World Value Factor	2.9	-5.5	13.2	24.9	-13.6	22.3	-1.1	19.8	-10.3	16.7
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World Qual/Val/Vol Factor	-	-	-	-	-	-	-	-
FTSE All-World Quality Factor	2.6	0.5	0.8	0.7	-9.6	-27.9	-31.5	-31.5
FTSE All-World Size Factor	0.9	0.1	0.3	0.4	-13.3	-27.0	-40.5	-41.1
FTSE All-World Volatility Factor	2.3	0.6	0.7	0.7	-8.7	-23.5	-33.0	-33.0
FTSE All-World Yield Factor	1.3	0.6	0.4	0.5	-9.5	-20.2	-37.6	-37.6
FTSE All-World Momentum Factor	2.5	0.5	0.7	0.7	-9.3	-24.9	-32.3	-32.3
FTSE All-World Value Factor	1.3	0.4	0.4	0.4	-10.0	-23.8	-40.2	-40.9
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7

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

Index Characteristics - FTSE All World Qual/Val/Vol

Attributes	FTSE All-World Qual/Val/Vol Factor
Number of constituents	1239
Constituent (Wgt %)	
Average	0.08
Largest	5.33
Median	0.02
Top 10 Holdings (Wgt %)	23.42

Index Characteristics - FTSE All World Single Factors

Attributes	FTSE All-World Quality Factor	FTSE All-World Size Factor	FTSE All-World Volatility Factor	FTSE All-World Yield Factor
Number of constituents	942	2466	827	1153
Dividend Yield %	1.58	2.87	2.27	4.39
Constituent (Wgt %)				
Average	0.11	0.04	0.12	0.09
Largest	7.38	0.53	6.53	1.70
Median	0.02	0.03	0.05	0.03
Top 10 Holdings (Wgt %)	31.91	3.28	21.38	13.22

Index Characteristics - FTSE All World Single Factors (cont.)

Attributes	FTSE All-World Momentum Factor	FTSE All-World Value Factor	FTSE All-World
Number of constituents	1730	2118	4294
Dividend Yield %	1.70	3.31	1.97
Constituent (Wgt %)			
Average	0.06	0.05	0.02
Largest	5.83	2.02	4.33
Median	0.02	0.02	0.00
Top 10 Holdings (Wgt %)	24.61	10.86	19.12

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

1 December 2014

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 indices.

History

Available from September 2001

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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