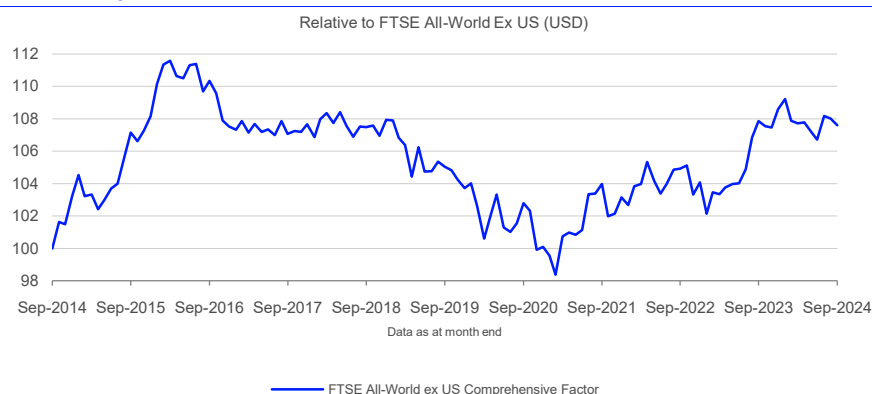


# FTSE All-World ex US Comprehensive Factor Index

Data as at: 30 September 2024

The FTSE All-World ex US Comprehensive Factor Index is a benchmark designed to capture exposure to five factors – Quality, Value, Momentum, Low Volatility and Size. These 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 Comprehensive Factor 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 ex US Comprehensive Factor	9.4	9.4	13.6	25.6	19.0	53.0	6.0	8.9	11.5	13.9	17.1
FTSE All-World Ex US	8.5	9.5	14.7	25.9	15.0	49.4	4.8	8.4	11.5	15.4	17.2

\* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World ex US Comprehensive Factor	2.3	0.1	4.5	27.6	-13.7	17.4	7.6	12.0	-14.5	21.2
FTSE All-World Ex US	-3.0	-4.5	5.1	27.5	-13.9	22.2	11.5	8.7	-15.2	16.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World ex US Comprehensive Factor	2.1	0.5	0.5	0.5	-7.4	-26.3	-36.3	-38.4
FTSE All-World Ex US	2.2	0.3	0.5	0.4	-8.4	-28.1	-34.4	-34.4

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

Drawdown - based on daily data

## FEATURES

### Coverage

Derived from the FTSE All World ex US index, which represents large and mid cap companies in developed and emerging markets excluding the US.

### 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.

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE All-World ex US Comprehensive Factor (Wgt %)	FTSE All-World Ex US (Wgt %)	Diff %
Pegatron	Taiwan	Technology	0.51	-	0.51
Trelleborg Ab Ser B	Sweden	Industrials	0.44	-	0.44
Fairfax Financial Holdings	Canada	Financials	0.39	-	0.39
Imperial Brands	UK	Consumer Staples	0.37	-	0.37
Beazley	UK	Financials	0.36	-	0.36
Kyushu Elec Power	Japan	Utilities	0.35	-	0.35
Medibank Private	Australia	Financials	0.35	-	0.35
Tenaga Nasional	Malaysia	Utilities	0.34	-	0.34
Petrochina (H)	China	Energy	0.34	-	0.34
Itausa PN	Brazil	Financials	0.32	-	0.32
Totals			3.77	0.00	

ICB Industry Breakdown - Comprehensive Factor

		FTSE All-World ex US Comprehensive Factor		FTSE All-World Ex US		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	95	7.23	-	-	7.23
15	Telecommunications	61	4.52	-	-	4.52
20	Health Care	81	4.79	-	-	4.79
30	Financials	168	11.25	-	-	11.25
35	Real Estate	47	2.67	-	-	2.67
40	Consumer Discretionary	201	14.09	-	-	14.09
45	Consumer Staples	135	11.71	-	-	11.71
50	Industrials	304	22.89	-	-	22.89
55	Basic Materials	110	7.92	-	-	7.92
60	Energy	61	4.67	-	-	4.67
65	Utilities	95	8.24	-	-	8.24
Totals		1358	100.00			

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

19 September 2017

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 index.

History

Available from September 2001

Country/Market Breakdown - Comprehensive Factor

	FTSE All-World ex US Comprehensive Factor		FTSE All-World Ex US		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	63	6.45	-	-	6.45
Austria	3	0.22	-	-	0.22
Belgium	7	0.48	-	-	0.48
Brazil	35	2.35	-	-	2.35
Canada	31	2.44	-	-	2.44
Chile	7	0.30	-	-	0.30
China	67	4.23	-	-	4.23
Colombia	2	0.10	-	-	0.10
Czech Rep.	1	0.07	-	-	0.07
Denmark	12	0.72	-	-	0.72
Egypt	1	0.10	-	-	0.10
Finland	9	0.98	-	-	0.98
France	32	2.79	-	-	2.79
Germany	34	2.18	-	-	2.18
Greece	8	0.62	-	-	0.62
Hong Kong	22	1.49	-	-	1.49
Hungary	4	0.45	-	-	0.45
Iceland	2	0.09	-	-	0.09
India	122	6.47	-	-	6.47
Indonesia	11	0.57	-	-	0.57
Ireland	3	0.32	-	-	0.32
Israel	12	0.54	-	-	0.54
Italy	24	1.28	-	-	1.28
Japan	327	24.54	-	-	24.54
Korea	44	2.81	-	-	2.81
Kuwait	4	0.19	-	-	0.19
Malaysia	29	2.10	-	-	2.10
Mexico	27	2.19	-	-	2.19
Netherlands	17	1.53	-	-	1.53
New Zealand	10	0.87	-	-	0.87
Norway	11	0.72	-	-	0.72
Philippines	14	0.70	-	-	0.70
Poland	6	0.37	-	-	0.37
Portugal	3	0.16	-	-	0.16
Qatar	12	0.69	-	-	0.69
Romania	5	0.29	-	-	0.29
Saudi Arabia	26	1.04	-	-	1.04
Singapore	17	1.54	-	-	1.54
South Africa	27	2.38	-	-	2.38
Spain	13	0.78	-	-	0.78
Sweden	40	4.11	-	-	4.11
Switzerland	39	2.72	-	-	2.72
Taiwan	67	5.31	-	-	5.31
Thailand	16	0.75	-	-	0.75
Turkiye	10	0.37	-	-	0.37
UAE	13	0.92	-	-	0.92
UK	69	7.65	-	-	7.65
Totals	1358	100.00		0.00	

Index Characteristics

Attributes	FTSE All-World ex US Comprehensive Factor	FTSE All-World Ex US
Number of constituents	1358	-
Dividend Yield %	3.47	-
Constituent (Wgt %)		
Average	0.07	-
Largest	0.51	-
Median	0.05	-
Top 10 Holdings (Wgt %)	3.77	-

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