

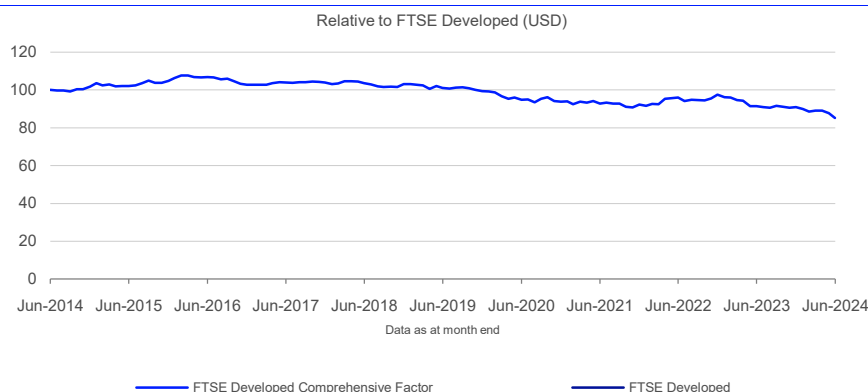
FTSE Developed Multi-Factor Indices

Data as at: 28 June 2024

The FTSE Developed Multi-Factor Indices are benchmarks designed to capture exposure to multiple factors. 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.

The FTSE Developed Comprehensive Factor Index captures exposure to five factors – Quality, Value, Momentum, Low Volatility and Size.

10-Year Performance relative to FTSE Developed - 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 Comprehensive Factor	-1.9	4.7	4.7	12.2	12.3	49.0	3.9	8.3	8.8	13.9	17.1
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8

* 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 Developed Comprehensive Factor	8.4	2.9	6.0	25.4	-9.4	23.4	10.1	19.4	-13.1	15.7
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Comprehensive Factor	1.5	0.3	0.5	0.6	-9.8	-23.8	-35.6	-35.6
FTSE Developed	2.2	0.4	0.7	0.6	-10.4	-26.1	-34.0	-34.0

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 Developed Index, which represents the large and mid cap companies in Developed 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. A net total return version of the index is also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Index Characteristics

Attributes	FTSE Developed Comprehensive Factor	FTSE Developed
Number of constituents	1518	2072
Dividend Yield %	2.42	1.80
Constituent (Wgt %)		
Average	0.07	0.05
Largest	1.25	4.93
Median	0.04	0.01
Top 10 Holdings (Wgt %)	6.57	24.13

INFORMATION

Index Universe

FTSE Developed

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

History

Available from Sep 2000

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