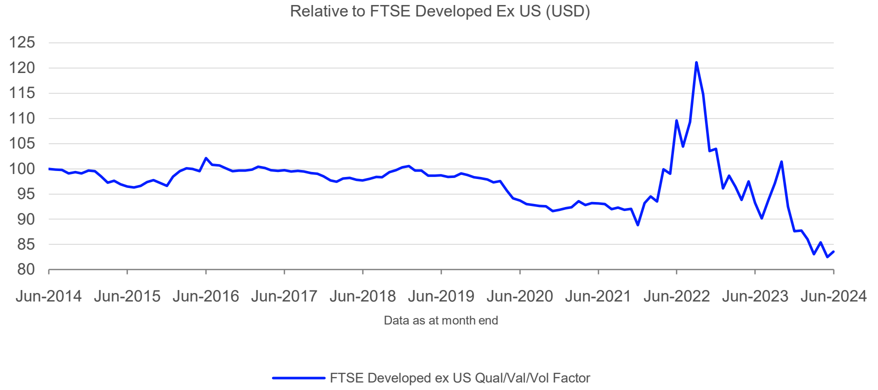
FTSE Russell Factsheet

FTSE Developed ex US Qual/Val/Vol Factor Index

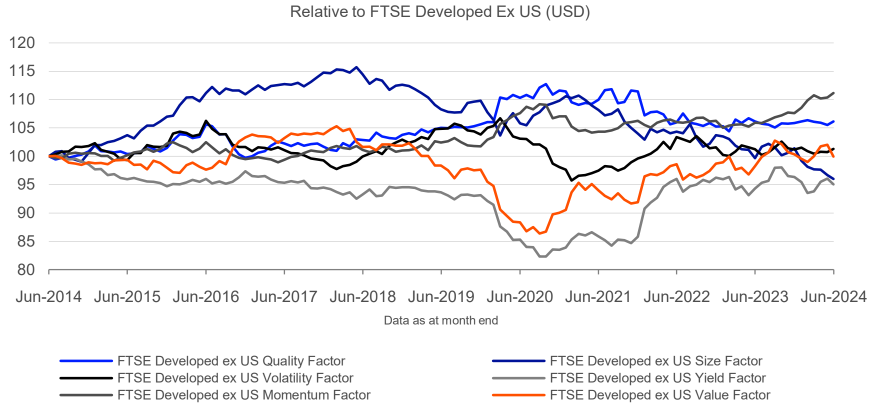
Data as at: 28 June 2024

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 Performance relative to FTSE Developed ex US - Total Return



10-Year Single Factors Performance relative to FTSE Developed ex US - Total Return



FEATURES

Coverage

Derived from the FTSE Developed ex US index, which represents large and mid cap companies in Developed 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.

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 Qual/Val/Vol Factor	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed ex US Quality Factor	-0.6	5.1	5.1	11.6	4.1	42.0	1.4	7.3	11.4	16.0	17.6
FTSE Developed ex US Size Factor	-2.4	-0.8	-0.8	7.5	-4.3	24.6	-1.4	4.5	12.2	16.0	19.4
FTSE Developed ex US Volatility Factor	0.2	5.0	5.0	11.7	12.2	35.9	3.9	6.3	10.4	13.9	16.0
FTSE Developed ex US Yield Factor	0.6	3.4	3.4	12.4	19.4	42.6	6.1	7.4	11.3	15.2	18.8
FTSE Developed ex US Momentum Factor	-0.3	8.3	8.3	17.1	15.0	52.5	4.8	8.8	11.6	15.9	17.1
FTSE Developed ex US Value Factor	-0.7	4.4	4.4	13.5	14.8	42.9	4.7	7.4	11.7	16.1	19.7
FTSE Developed Ex US	-0.7	4.8	4.8	11.6	7.9	40.6	2.6	7.0	11.4	15.8	18.0

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed ex US Qual/Val/Vol Factor	-1.2	-4.9	6.7	24.8	-12.5	20.0	3.2	8.1	0.0	0.0
FTSE Developed ex US Quality Factor	-1.0	-1.3	1.6	28.8	-12.3	24.8	16.5	11.6	-19.3	19.4
FTSE Developed ex US Size Factor	-2.6	4.3	7.2	30.7	-15.7	19.6	10.2	5.9	-14.8	16.1
FTSE Developed ex US Volatility Factor	-0.3	-1.9	3.2	23.3	-10.9	23.7	4.1	13.6	-12.9	18.2
FTSE Developed ex US Yield Factor	-3.6	-5.8	6.3	22.6	-14.0	20.8	-1.2	14.9	-4.2	18.8
FTSE Developed ex US Momentum Factor	-5.1	-0.3	0.6	27.9	-13.8	23.5	15.9	11.0	-14.6	20.2
FTSE Developed ex US Value Factor	-4.3	-2.9	9.0	27.0	-15.8	17.6	1.7	14.1	-8.3	20.7
FTSE Developed Ex US	-4.0	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7

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 Qual/Val/Vol Factor	-	-	-	-	-	-	-	-
FTSE Developed ex US Quality Factor	1.1	0.1	0.4	0.4	-11.5	-33.1	-33.1	-33.1
FTSE Developed ex US Size Factor	0.6	-0.1	0.2	0.3	-13.3	-32.4	-37.8	-40.6
FTSE Developed ex US Volatility Factor	1.2	0.3	0.4	0.4	-9.3	-25.2	-33.2	-33.2
FTSE Developed ex US Yield Factor	1.1	0.4	0.4	0.3	-8.7	-23.1	-38.8	-39.7
FTSE Developed ex US Momentum Factor	1.5	0.3	0.5	0.4	-10.3	-27.7	-32.7	-32.7
FTSE Developed ex US Value Factor	1.2	0.3	0.4	0.3	-9.3	-27.4	-39.2	-43.6
FTSE Developed Ex US	1.1	0.2	0.4	0.3	-11.3	-28.9	-34.7	-34.7

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

Index Characteristics - FTSE Developed ex US Qual/Val/Vol

Attributes	FTSE Developed ex US Qual/Val/Vol Factor
Number of constituents	665
Constituent (Wgt %)	
Average	0.15
Largest	3.40
Median	0.05
Top 10 Holdings (Wgt %)	20.39

INFORMATION

Index Universe

FTSE Developed ex US Index

Index Launch

29 January 2015

Base Date

20 September 2013

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Indices calculated end-of-day

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

Index Characteristics - FTSE Developed ex US Single Factors

Attributes	FTSE Developed ex US Quality Factor	FTSE Developed ex US Size Factor	FTSE Developed ex US Volatility Factor	FTSE Developed ex US Yield Factor
Number of constituents	722	986	493	660
Dividend Yield %	2.49	3.00	3.27	4.77
Constituent (Wgt %)				
Average	0.14	0.10	0.20	0.15
Largest	5.12	0.56	2.72	2.41
Median	0.04	0.08	0.09	0.06
Top 10 Holdings (Wgt %)	25.71	3.62	18.93	17.89

Index Characteristics - FTSE Developed ex US Single Factors (cont.)

Attributes	FTSE Developed ex US Momentum Factor	FTSE Developed ex US Value Factor	FTSE Developed Ex US
Number of constituents	1155	1106	1493
Dividend Yield %	2.71	4.15	2.93
Constituent (Wgt %)			
Average	0.09	0.09	0.07
Largest	3.49	3.26	2.17
Median	0.03	0.03	0.02
Top 10 Holdings (Wgt %)	16.15	16.37	13.46

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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