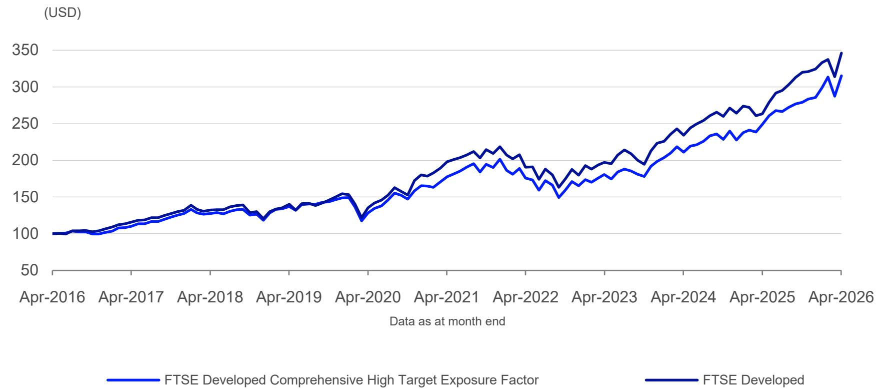
FTSE Developed Comprehensive High Target Exposure Factor Index

Data as at: 30 April 2026

The FTSE Developed Comprehensive High Target Exposure Factor Index is a benchmark designed to maintain a constant high level of targeted active factor exposure against the FTSE Developed Index at review date, with constraints applied to off-target consequential exposures. The factors targeted are: 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 Performance - 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 High Target Exposure Factor	5.6	12.9	10.4	26.5	74.4	77.5	20.4	12.2	10.0	11.1	15.4
FTSE Developed	3.9	8.1	6.7	31.4	75.3	74.8	20.6	11.8	10.8	12.1	15.2

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed Comprehensive High Target Exposure Factor	4.5	25.2	-7.1	25.6	11.3	21.6	-17.8	20.0	14.7	25.4
FTSE Developed	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2	22.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Comprehensive High Target Exposure Factor	2.5	1.8	0.8	0.8	-9.5	-10.4	-26.2	-34.6
FTSE Developed	2.8	1.7	0.8	0.9	-9.1	-16.1	-26.1	-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 large and mid cap companies in Developed markets.

Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Liquidity

Stocks in the universe index are screened to ensure that the indexes are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies and 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 Industry	FTSE Developed Comprehensive High Target Exposure Factor (Wgt %)	FTSE Developed (Wgt %)	Diff %
Amphenol Corp A	USA	Technology	4.01	0.20	3.81
Samsung Electronics	Korea	Telecommunications	3.72	0.78	2.94
Apple Inc.	USA	Technology	3.68	4.34	-0.66
Alphabet Class A	USA	Technology	2.37	2.48	-0.11
GE Vernova	USA	Industrials	2.25	0.32	1.93
McKesson	USA	Consumer Staples	2.23	0.11	2.12
Alphabet Class C	USA	Technology	1.99	2.00	-0.02
SK Hynix	Korea	Technology	1.73	0.52	1.21
Investor B Free	Sweden	Financials	1.55	0.08	1.47
Cummins	USA	Industrials	1.53	0.10	1.43
Totals			**25.06**	**10.93**	

ICB Industry Breakdown

		FTSE Developed Comprehensive High Target Exposure Factor		FTSE Developed		
ICB Code	**ICB Industry**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
10	Technology	56	21.03	198	32.47	-11.44
15	Telecommunications	37	9.08	53	3.15	5.93
20	Health Care	37	2.82	144	8.18	-5.36
30	Financials	154	16.51	299	14.37	2.14
35	Real Estate	51	1.15	129	1.92	-0.77
40	Consumer Discretionary	91	7.39	304	12.19	-4.81
45	Consumer Staples	61	9.27	140	4.07	5.20
50	Industrials	196	21.88	411	13.39	8.49
55	Basic Materials	54	3.59	130	3.00	0.60
60	Energy	25	1.90	72	4.37	-2.46
65	Utilities	65	5.38	96	2.90	2.49
Totals		**827**	**100.00**	**1976**	**100.00**	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

10 February 2020

Base Date

15 March 2019

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi Annually in March and September

History

Available from September 2000

Country/Market Breakdown

	FTSE Developed Comprehensive High Target Exposure Factor		FTSE Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	45	2.72	106	1.83	0.89
Austria	6	0.17	9	0.09	0.08
Belgium	6	0.43	14	0.27	0.16
Canada	48	4.14	84	3.41	0.74
Denmark	2	0.03	17	0.39	-0.36
Finland	6	0.52	14	0.30	0.21
France	27	2.15	57	2.33	-0.18
Germany	22	2.91	64	2.15	0.76
Hong Kong	17	0.77	66	0.55	0.22
Ireland	-	-	5	0.09	-0.09
Israel	25	3.29	43	0.37	2.92
Italy	19	1.22	37	0.89	0.34
Japan	172	7.97	477	6.48	1.49
Korea	40	8.51	155	2.53	5.99
Netherlands	9	1.40	29	1.22	0.19
New Zealand	3	0.14	11	0.05	0.08
Norway	9	0.43	15	0.17	0.26
Poland	4	0.74	10	0.12	0.62
Portugal	1	0.01	5	0.05	-0.04
Singapore	26	1.86	37	0.38	1.48
Spain	15	1.23	24	0.92	0.31
Sweden	23	2.86	54	0.81	2.04
Switzerland	21	2.36	50	2.26	0.10
UK	43	4.30	93	3.70	0.60
USA	238	49.86	500	68.65	-18.80
Totals	**827**	**100.00**	**1976**	**100.00**	

Index Characteristics

Attributes	FTSE Developed Comprehensive High Target Exposure Factor	FTSE Developed
Number of constituents	827	1976
Dividend Yield %	1.86	1.56
Constituent (Wgt %)		
Average	0.12	0.05
Largest	4.01	5.18
Median	0.03	0.01
Top 10 Holdings (Wgt %)	25.06	25.92

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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