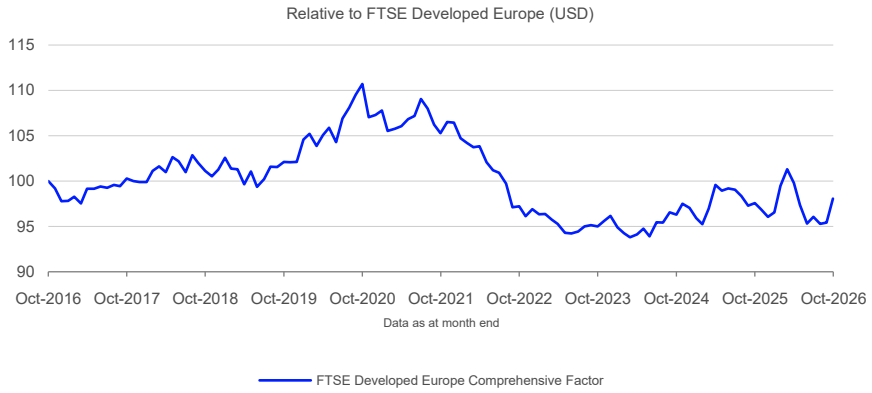
FTSE Developed Europe Comprehensive Factor Index

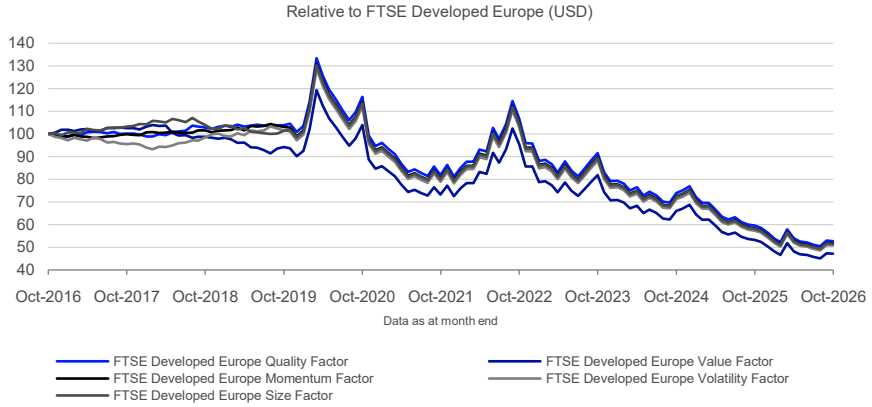
Data as at: 30 October 2026

The FTSE Developed Europe 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 Developed Europe - Total Return



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



FEATURES

Coverage

Derived from the FTSE Developed Europe index, which represents large and mid cap companies in Developed European countries.

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 indexes are 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). Net TRI indexes are 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.

Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Europe Comprehensive Factor	-0.9	0.6	9.1	13.4	79.1	44.6	21.4	7.7	13.0	14.8	17.1
FTSE Developed Europe Quality Factor	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe Value Factor	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe Momentum Factor	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe Volatility Factor	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe Size Factor	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe	-2.9	2.3	6.8	12.9	73.5	55.2	20.2	9.2	15.2	15.8	16.5

* 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 Europe Comprehensive Factor	-3.0	29.3	-13.3	25.6	12.0	15.8	-22.9	20.1	3.8	35.1
FTSE Developed Europe Quality Factor	-1.9	28.0	-11.5	21.9	0.0	0.0	0.0	0.0	0.0	0.0
FTSE Developed Europe Value Factor	5.5	26.6	-17.9	14.9	0.0	0.0	0.0	0.0	0.0	0.0
FTSE Developed Europe Momentum Factor	-1.1	27.1	-12.8	21.6	0.0	0.0	0.0	0.0	0.0	0.0
FTSE Developed Europe Volatility Factor	-1.1	22.9	-10.2	21.0	0.0	0.0	0.0	0.0	0.0	0.0
FTSE Developed Europe Size Factor	-1.0	32.8	-16.2	20.0	0.0	0.0	0.0	0.0	0.0	0.0
FTSE Developed Europe	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21.0	2.9	36.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe Comprehensive Factor	0.9	1.4	0.4	0.6	-9.8	-12.1	-37.2	-38.3
FTSE Developed Europe Quality Factor		-	-	-	-	-	-	-
FTSE Developed Europe Value Factor		-	-	-	-	-	-	-
FTSE Developed Europe Momentum Factor		-	-	-	-	-	-	-
FTSE Developed Europe Volatility Factor		-	-	-	-	-	-	-
FTSE Developed Europe Size Factor		-	-	-	-	-	-	-
FTSE Developed Europe	0.8	1.2	0.6	0.6	-11.5	-14.2	-31.2	-35.7

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

INFORMATION

Index Universe

FTSE Developed Europe 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

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

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE Developed Europe Comprehensive Factor (Wgt %)	FTSE Developed Europe (Wgt %)	Diff %
Tesco	UK	Consumer Staples	1.85	0.31	1.54
Publicis Groupe	France	Consumer Discretionary	1.38	0.18	1.19
ACS Actividades Cons y Serv	Spain	Industrials	1.32	0.13	1.19
Ahold Delhaize	Netherlands	Consumer Staples	1.27	0.23	1.04
Veolia Environnement	France	Utilities	1.24	0.16	1.07
Michelin B	France	Consumer Discretionary	1.23	0.16	1.07
Next	UK	Consumer Discretionary	1.21	0.16	1.05
Industrivarden AB C Free	Sweden	Financials	1.20	0.06	1.14
Telefonaktiebolaget LM Ericsson	Sweden	Telecommunications	1.14	0.21	0.93
Repsol	Spain	Energy	1.10	0.26	0.84
Totals			**12.94**	**1.86**	

ICB Industry Breakdown - Comprehensive Factor

		FTSE Developed Europe Comprehensive Factor		FTSE Developed Europe		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	11	1.88	22	8.90	-7.02
15	Telecommunications	17	6.41	19	2.58	3.83
20	Health Care	35	5.84	45	14.01	-8.17
30	Financials	88	15.60	106	24.49	-8.89
35	Real Estate	14	2.97	18	0.81	2.17
40	Consumer Discretionary	39	8.76	57	7.21	1.56
45	Consumer Staples	37	14.13	38	8.00	6.12
50	Industrials	88	21.27	106	17.34	3.93
55	Basic Materials	27	6.83	32	4.59	2.25
60	Energy	15	6.54	19	7.12	-0.58
65	Utilities	24	9.76	28	4.96	4.81
Totals		**395**	**100.00**	**490**	**100.00**	

Country/Market Breakdown - Comprehensive Factor

	FTSE Developed Europe Comprehensive Factor		FTSE Developed Europe		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Austria	7	1.24	10	0.62	0.62
Belgium	11	1.62	14	1.83	-0.21
Denmark	13	1.30	17	2.55	-1.25
Finland	12	3.58	13	1.68	1.90
France	47	14.54	56	13.92	0.62
Germany	40	7.98	60	13.39	-5.41
Greece	9	1.10	10	0.45	0.65
Ireland	5	1.11	5	0.60	0.52
Italy	26	5.21	34	5.28	-0.07
Netherlands	21	4.95	28	7.97	-3.02
Norway	14	4.25	16	1.12	3.13
Poland	8	1.83	10	0.85	0.98
Portugal	4	1.06	5	0.32	0.73
Spain	21	5.86	25	5.86	0.00
Sweden	40	11.19	53	5.15	6.04
Switzerland	46	7.45	50	15.18	-7.73
UK	71	25.72	84	23.23	2.49
Totals	**395**	**100.00**	**490**	**100.00**	

Index Characteristics - FTSE Developed Europe Comprehensive Factor

Attributes	FTSE Developed Europe Comprehensive Factor
Number of constituents	395
Dividend Yield %	3.36
Constituent (Wgt %)	
Average	0.25
Largest	1.85
Median	0.15
Top 10 Holdings (Wgt %)	12.94

Index Characteristics - FTSE Developed Europe Single Factors

Attributes	FTSE Developed Europe Quality Factor	FTSE Developed Europe Value Factor	FTSE Developed Europe Momentum Factor
Number of constituents	215	260	382
Constituent (Wgt %)			
Average	0.46	0.38	0.26
Largest	9.16	3.83	4.03
Median	0.17	0.13	0.09
Top 10 Holdings (Wgt %)	38.18	30.29	28.86

Index Characteristics - FTSE Developed Europe Single Factors (cont.)

Attributes	FTSE Developed Europe Volatility Factor	FTSE Developed Europe Size Factor	FTSE Developed Europe
Number of constituents	198	220	490
Dividend Yield %	-	-	2.85
Constituent (Wgt %)			
Average	0.51	0.45	0.20
Largest	4.65	3.24	4.28
Median	0.22	0.37	0.08
Top 10 Holdings (Wgt %)	33.18	17.00	21.41

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Data definitions available from info@ftserussell.com

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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659