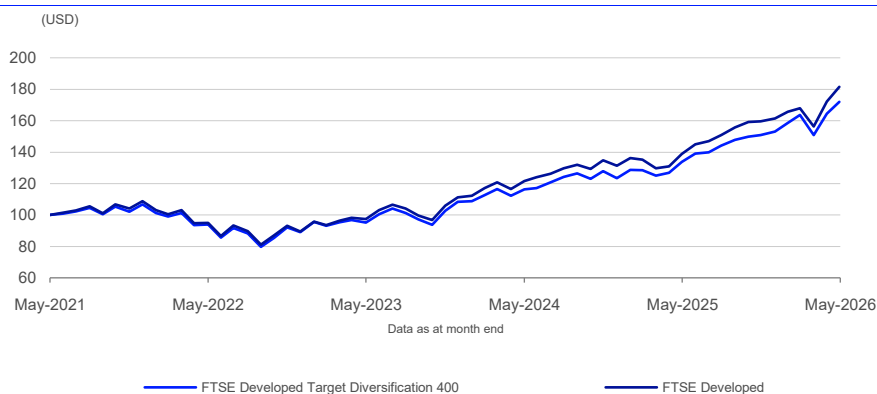


# FTSE Developed Target Diversification 400 Index

Data as at: 29 May 2026

The FTSE Developed Target Diversification 400 Index measures the performance of large and mid cap companies in Developed markets leveraging FTSE Russells proprietary Target Diversification methodology that achieves meaningful diversification without sacrificing market representativeness.

## 5-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 Target Diversification 400	5.1	14.1	12.5	28.6	80.9	72.1	21.8	11.5	10.1	12.0	15.2
FTSE Developed	8.1	13.7	12.5	30.7	86.5	81.5	23.1	12.7	10.7	12.2	15.3

\* 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 Target Diversification 400	8.2	23.9	-8.9	27.4	15.8	19.7	-16.5	21.5	14.0	24.0
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 Target Diversification 400	2.7	1.8	0.8	0.9	-9.2	-14.2	-26.0	-34.5
FTSE Developed	2.8	1.9	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

Index measures the performance of large and mid cap companies in Developed markets leveraging FTSE Russells proprietary Target Diversification methodology

### Objective

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

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on end of day price and total return methodologies.

### 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 - FTSE Developed Target Diversification 400 Index

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	USA	Technology Hardware and Equipment	1,900,097	2.05
Apple Inc.	USA	Technology Hardware and Equipment	1,787,938	1.93
Microsoft Corp	USA	Software and Computer Services	1,413,243	1.52
Amazon.Com	USA	Retailers	1,213,825	1.31
Alphabet Class A	USA	Software and Computer Services	1,081,118	1.17
Broadcom	USA	Technology Hardware and Equipment	1,060,381	1.14
Alphabet Class C	USA	Software and Computer Services	920,800	0.99
Micron Technology	USA	Technology Hardware and Equipment	768,606	0.83
Meta Platforms Inc	USA	Software and Computer Services	710,851	0.77
Tesla	USA	Automobiles and Parts	675,628	0.73
<b>Totals</b>			<b>11,532,488</b>	<b>12.43</b>

## ICB Industry Breakdown - FTSE Developed Target Diversification 400 Index

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	199	22,878,240	24.66
15	Telecommunications	52	3,249,416	3.50
20	Health Care	143	7,584,326	8.18
30	Financials	299	14,784,828	15.94
35	Real Estate	129	2,602,914	2.81
40	Consumer Discretionary	304	10,938,843	11.79
45	Consumer Staples	140	4,369,121	4.71
50	Industrials	411	15,005,648	16.18
55	Basic Materials	130	3,911,147	4.22
60	Energy	71	4,091,717	4.41
65	Utilities	95	3,349,768	3.61
<b>Totals</b>		<b>1973</b>	<b>92,765,967</b>	<b>100.00</b>

## INFORMATION

## Index Universe

FTSE Developed Index

## Index Launch

7 August 2025

## Base Date

15 December 2000

## Base Value

1000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

End-of-day index available

## End-of-Day Distribution

Via SFTP and email

## Currency

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

## Review Dates

Quarterly in March, June, September & December

## Country/Market Breakdown - FTSE Developed Target Diversification 400 Index

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	106	2,445,499	2.64
Austria	9	154,697	0.17
Belgium	14	392,171	0.42
Canada	84	3,920,113	4.23
Denmark	17	509,413	0.55
Finland	14	446,756	0.48
France	57	2,571,912	2.77
Germany	64	2,462,816	2.65
Hong Kong	66	896,801	0.97
Ireland	5	140,748	0.15
Israel	43	695,370	0.75
Italy	36	1,195,341	1.29
Japan	476	9,615,269	10.37
Korea	155	3,684,254	3.97
Netherlands	29	1,285,024	1.39
New Zealand	11	121,292	0.13
Norway	15	286,759	0.31
Poland	10	219,050	0.24
Portugal	5	91,834	0.10
Singapore	36	583,314	0.63
Spain	24	1,045,178	1.13
Sweden	55	1,240,540	1.34
Switzerland	50	2,377,138	2.56
UK	93	4,003,198	4.32
USA	499	52,381,480	56.47
<b>Totals</b>	<b>1973</b>	<b>92,765,967</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Developed Target Diversification 400	FTSE Developed
Number of constituents	1973	1973
Net MCap (USDm)	92,765,967	94,666,696
Dividend Yield %	1.81	1.49
Constituent Sizes (Net MCap USDm)		
Average	47,018	47,981
Largest	1,900,097	4,931,751
Smallest	736	111
Median	22,295	11,673
Weight of Largest Constituent (%)	2.05	5.21
Top 10 Holdings (% Index MCap)	12.43	26.49

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