

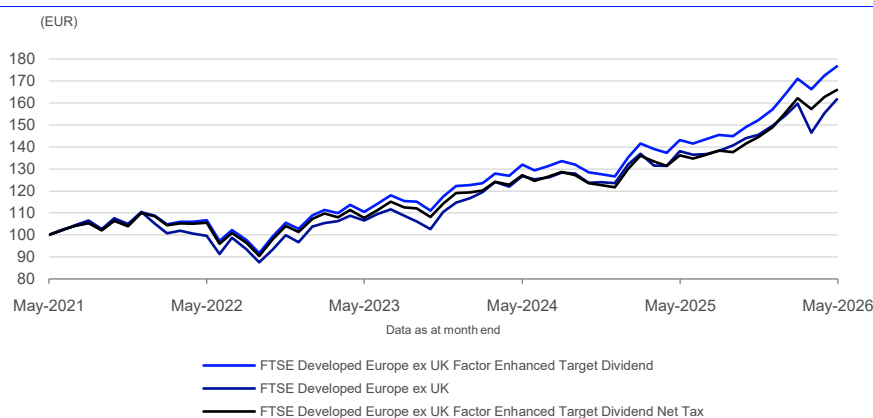
FTSE Developed Europe ex UK Factor Enhanced Target Dividend Index

Data as at: 29 May 2026

The FTSE Developed Europe ex UK Factor Enhanced Target Dividend Index is a part of the FTSE Global Target Dividend Index Series. It is designed to achieve 80% dividend yield increase compared to its underlying index—FTSE Developed Europe ex UK Index, while balancing quality active factor exposure, and addressing concerns about turnover, yield trap, concentration, capacity and diversification.

The FTSE Global Target Dividend Index Series is designed to reflect the performance of stocks representing a specific set of factor characteristics, with a particular focus on implementing dividend yield (a non-factor exposure) uplift target vs. the representative base universe. The index constituent weightings are determined using the FTSE Target Exposure methodology under the FTSE Global Factor Index Series.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Europe ex UK Factor Enhanced Target Dividend	3.3	16.1	12.5	23.4	60.0	76.7	17.0	12.1	9.6	13.6	11.9
FTSE Developed Europe ex UK	1.3	11.2	8.0	17.2	51.8	61.8	14.9	10.1	12.9	14.0	13.4
FTSE Developed Europe ex UK Factor Enhanced Target Dividend Net Tax	2.4	14.9	11.4	21.9	54.1	66.0	15.5	10.7	9.6	13.6	11.9

* 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

FEATURES

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

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax 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.

Year-on-Year Performance - Total Return

Index % (EUR)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed Europe ex UK Factor Enhanced Target Dividend	5.4	10.8	-5.4	20.7	-7.0	25.2	-6.9	19.0	3.5	24.1
FTSE Developed Europe ex UK	3.3	12.7	-10.1	27.6	3.0	25.3	-12.5	18.6	7.8	21.2
FTSE Developed Europe ex UK Factor Enhanced Target Dividend Net Tax	3.9	9.6	-6.7	18.9	-7.8	23.9	-7.9	17.5	2.2	22.5

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe ex UK Factor Enhanced Target Dividend	2.3	1.3	1.0	0.7	-5.6	-15.3	-19.1	-37.5
FTSE Developed Europe ex UK	1.3	1.1	0.8	0.7	-10.0	-16.0	-22.7	-34.4
FTSE Developed Europe ex UK Factor Enhanced Target Dividend Net Tax	2.2	1.1	0.9	0.6	-5.7	-15.5	-19.9	-37.5

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

Drawdown - based on daily data

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	552,901	5.81
TotalEnergies SE	France	Oil Gas and Coal	421,630	4.43
Sanofi	France	Pharmaceuticals and Biotechnology	404,348	4.25
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	397,832	4.18
Partners Group AG	Switzerland	Investment Banking and Brokerage Services	389,716	4.09
Nestle	Switzerland	Food Producers	385,198	4.05
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	276,943	2.91
Mercedes-Benz Group AG	Germany	Automobiles and Parts	198,681	2.09
Engie	France	Gas Water and Multi-utilities	192,258	2.02
BNP Paribas	France	Banks	190,262	2.00
Totals			3,409,769	35.82

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed Europe ex UK Factor Enhanced Target Dividend		FTSE Developed Europe ex UK		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	5	0.85	21	11.18	-10.33
15	Telecommunications	13	5.09	15	3.65	1.44
20	Health Care	11	17.83	40	12.72	5.11
30	Financials	68	24.32	84	23.73	0.59
35	Real Estate	10	0.88	16	0.93	-0.05
40	Consumer Discretionary	31	10.51	46	8.44	2.06
45	Consumer Staples	17	6.39	27	5.69	0.70
50	Industrials	50	12.27	94	20.49	-8.23
55	Basic Materials	17	2.72	26	3.70	-0.98
60	Energy	12	11.76	14	4.73	7.03
65	Utilities	14	7.38	21	4.74	2.65
Totals		248	100.00	404	100.00	

INFORMATION

Index Universe

FTSE Developed Europe ex UK Index

Index Launch

9 June 2023

Base Date

15 September 2000

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	FTSE Developed Europe ex UK Factor Enhanced Target Dividend		FTSE Developed Europe ex UK		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	6	0.91	9	0.73	0.19
Belgium	6	0.52	14	2.31	-1.79
Denmark	9	9.26	17	3.23	6.03
Finland	13	5.02	14	2.57	2.45
France	44	21.68	57	18.81	2.87
Germany	35	7.85	64	17.65	-9.80
Ireland	3	0.42	5	0.72	-0.30
Italy	22	8.29	36	7.41	0.88
Netherlands	17	2.66	29	10.62	-7.96
Norway	11	5.08	15	1.35	3.72
Poland	6	2.81	10	1.03	1.78
Portugal	3	0.37	5	0.41	-0.03
Spain	14	6.32	24	7.58	-1.26
Sweden	29	8.54	55	6.75	1.79
Switzerland	30	20.26	50	18.83	1.43
Totals	248	100.00	404	100.00	

Index Characteristics

Attributes	FTSE Developed Europe ex UK Factor Enhanced Target Dividend	FTSE Developed Europe ex UK	FTSE Developed Europe ex UK Factor Enhanced Target Dividend Net Tax
Number of constituents	248	404	248
Dividend Yield %	4.66	2.81	3.42
Constituent (Wgt %)			
Average	0.40	0.25	0.40
Largest	5.81	5.63	5.81
Median	0.14	0.10	0.14
Top 10 Holdings (Wgt %)	35.83	23.19	35.83

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

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