

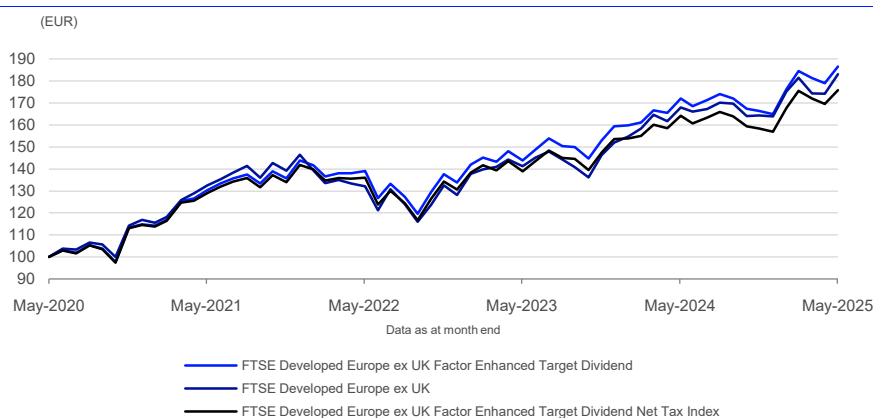
FTSE Developed Europe ex UK Factor Enhanced Target Dividend Index

Data as at: 30 May 2025

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	1.1	12.2	13.1	8.5	34.1	86.6	10.3	13.3	14.2	15.0	13.8
FTSE Developed Europe ex UK	0.8	11.4	11.7	8.9	38.5	83.0	11.5	12.9	15.2	15.3	14.2
FTSE Developed Europe ex UK Factor Enhanced Target Dividend Net Tax Index	0.1	11.0	12.0	7.1	29.2	75.8	8.9	11.9	14.2	15.0	13.8

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed Europe ex UK Factor Enhanced Target Dividend	3.3	5.4	10.8	-5.4	20.7	-7.0	25.2	-6.9	19.0	3.5
FTSE Developed Europe ex UK	11.6	3.3	12.7	-10.1	27.6	3.0	25.3	-12.5	18.6	7.8
FTSE Developed Europe ex UK Factor Enhanced Target Dividend Net Tax Index	2.1	3.9	9.6	-6.7	18.9	-7.8	23.9	-7.9	17.5	2.2

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	0.6	0.7	1.0	0.4	-15.3	-15.8	-19.1	-37.5
FTSE Developed Europe ex UK	0.6	0.8	0.9	0.5	-16.0	-16.0	-22.7	-34.4
FTSE Developed Europe ex UK Factor Enhanced Target Dividend Net Tax Index	0.5	0.6	0.9	0.3	-15.5	-15.9	-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 %
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	415,213	4.93
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	316,364	3.76
Partners Group AG	Switzerland	Investment Banking and Brokerage Services	282,814	3.36
Mercedes-Benz Group AG	Germany	Automobiles and Parts	264,004	3.14
Nestle	Switzerland	Food Producers	258,866	3.08
Engie	France	Gas Water and Multi-utilities	243,482	2.89
TotalEnergies SE	France	Oil Gas and Coal	216,981	2.58
Enel	Italy	Electricity	154,538	1.84
BASF	Germany	Chemicals	151,580	1.80
Sanofi	France	Pharmaceuticals and Biotechnology	141,004	1.68
Totals			2,444,845	29.05

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	9	1.13	19	9.81	-8.68
15	Telecommunications	13	6.87	16	3.42	3.45
20	Health Care	13	12.97	44	13.92	-0.95
30	Financials	69	25.99	82	22.65	3.34
35	Real Estate	7	0.58	16	1.07	-0.49
40	Consumer Discretionary	37	13.63	50	10.64	2.99
45	Consumer Staples	19	5.81	29	7.05	-1.24
50	Industrials	61	11.06	91	20.09	-9.04
55	Basic Materials	21	4.80	28	3.84	0.97
60	Energy	11	8.74	14	3.33	5.41
65	Utilities	15	8.41	21	4.18	4.23
Totals		275	100.00	410	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

	FTSE Developed Europe ex UK Factor Enhanced Target Dividend		FTSE Developed Europe ex UK		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Austria	6	1.12	6	0.49	0.63
Belgium	6	0.89	13	2.09	-1.20
Denmark	9	2.57	18	4.44	-1.87
Finland	12	5.10	14	2.05	3.05
France	49	19.92	62	20.82	-0.89
Germany	42	14.75	67	20.08	-5.33
Ireland	2	0.50	5	0.66	-0.16
Italy	23	8.11	37	6.77	1.34
Netherlands	21	4.13	30	8.54	-4.41
Norway	11	4.51	15	1.25	3.26
Poland	6	3.00	10	0.79	2.20
Portugal	3	0.40	5	0.36	0.04
Spain	16	7.16	23	6.49	0.67
Sweden	31	6.98	53	6.38	0.60
Switzerland	38	20.85	52	18.79	2.06
Totals	275	100.00	410	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 Index
Number of constituents	275	410	275
Dividend Yield %	4.95	2.95	3.64
Constituent (Wgt %)			
Average	0.36	0.24	0.36
Largest	4.93	3.45	4.93
Median	0.14	0.10	0.14
Top 10 Holdings (Wgt %)	29.06	22.52	29.06

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