

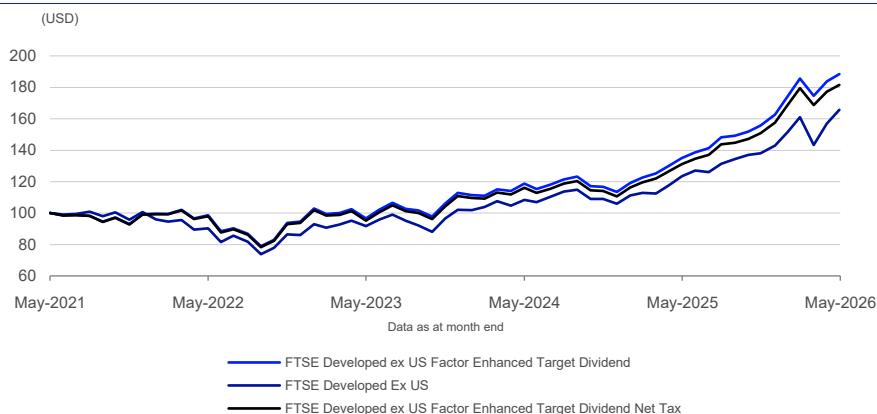
FTSE Developed ex US Factor Enhanced Target Dividend Index

Data as at: 29 May 2026

The FTSE Developed ex US Factor Enhanced Target Dividend Index is a part of the FTSE Global Target Dividend Index Series. It is designed to achieve 100% dividend yield increase compared to its underlying index—FTSE Developed ex US Index, while balancing quality and momentum 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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed ex US Factor Enhanced Target Dividend	1.6	20.9	15.9	39.5	95.1	88.5	25.0	13.5	11.3	15.4	15.3
FTSE Developed Ex US	2.9	20.0	15.8	34.2	80.6	65.6	21.8	10.6	13.6	15.2	16.3
FTSE Developed ex US Factor Enhanced Target Dividend Net Tax	1.1	20.3	15.3	38.5	90.7	81.6	24.0	12.7	11.3	15.4	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 ex US Factor Enhanced Target Dividend	5.4	23.5	-12.6	19.8	0.1	12.6	-4.7	19.2	0.6	43.4
FTSE Developed Ex US	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7	3.8	34.9
FTSE Developed ex US Factor Enhanced Target Dividend Net Tax	4.6	22.8	-13.1	19.1	-0.3	11.9	-5.3	18.3	-0.2	42.3

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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex US Factor Enhanced Target Dividend	3.4	1.6	0.9	0.7	-7.9	-12.7	-24.7	-40.6
FTSE Developed Ex US	2.4	1.4	0.7	0.7	-11.1	-13.5	-28.9	-34.7
FTSE Developed ex US Factor Enhanced Target Dividend Net Tax	3.3	1.6	0.8	0.6	-7.9	-12.8	-25.2	-41.2

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 (USDm)	Wgt %
British American Tobacco	UK	Tobacco	1,402,420	4.94
Rio Tinto	UK	Industrial Metals and Mining	1,397,556	4.92
Barrick Mining Corporation	Canada	Precious Metals and Mining	1,249,358	4.40
Engie	France	Gas Water and Multi-utilities	804,047	2.83
BHP Group	Australia	Industrial Metals and Mining	622,542	2.19
TotalEnergies SE	France	Oil Gas and Coal	512,652	1.80
Fortescue	Australia	Industrial Metals and Mining	508,026	1.79
ORLEN S.A	Poland	Oil Gas and Coal	455,405	1.60
Partners Group AG	Switzerland	Investment Banking and Brokerage Services	426,983	1.50
Banca Monte Paschi Siena	Italy	Banks	409,538	1.44
Totals			7,788,526	27.41

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed ex US Factor Enhanced Target Dividend		FTSE Developed Ex US		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	3	0.71	115	12.56	-11.84
15	Telecommunications	29	6.06	42	6.54	-0.49
20	Health Care	12	3.94	94	7.94	-4.00
30	Financials	119	24.85	230	23.59	1.26
35	Real Estate	36	2.53	102	1.89	0.63
40	Consumer Discretionary	54	6.88	229	9.11	-2.23
45	Consumer Staples	26	9.54	115	5.17	4.37
50	Industrials	60	7.88	318	17.63	-9.76
55	Basic Materials	28	16.36	116	6.77	9.59
60	Energy	31	13.72	49	5.40	8.31
65	Utilities	28	7.54	64	3.39	4.15
Totals		426	100.00	1474	100.00	

INFORMATION

Index Universe

FTSE Developed ex US 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 ex US Factor Enhanced Target Dividend		FTSE Developed Ex US		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	42	10.41	106	5.61	4.79
Austria	5	0.39	9	0.27	0.11
Belgium	4	0.19	14	0.87	-0.68
Canada	27	10.83	84	10.44	0.39
Denmark	5	1.81	17	1.21	0.60
Finland	11	2.27	14	0.96	1.30
France	28	9.03	57	7.07	1.96
Germany	17	3.09	64	6.63	-3.55
Hong Kong	38	4.13	66	1.69	2.44
Ireland	2	0.29	5	0.27	0.02
Israel	13	1.38	43	1.21	0.16
Italy	16	6.36	36	2.78	3.58
Japan	62	4.87	476	20.69	-15.82
Korea	28	5.34	155	10.25	-4.91
Netherlands	7	0.78	29	3.99	-3.21
New Zealand	2	0.19	11	0.18	0.02
Norway	9	2.21	15	0.51	1.70
Poland	6	3.25	10	0.39	2.87
Portugal	2	0.16	5	0.15	0.01
Singapore	21	2.48	36	1.18	1.30
Spain	12	2.98	24	2.85	0.13
Sweden	15	3.17	55	2.54	0.64
Switzerland	14	5.69	50	7.07	-1.39
UK	40	18.68	93	11.17	7.52
Totals	426	100.00	1474	100.00	

Index Characteristics

Attributes	FTSE Developed ex US Factor Enhanced Target Dividend	FTSE Developed Ex US	FTSE Developed ex US Factor Enhanced Target Dividend Net Tax
Number of constituents	426	1474	426
Dividend Yield %	4.61	2.42	3.86
Constituent (Wgt %)			
Average	0.23	0.07	0.23
Largest	4.94	3.34	4.94
Median	0.09	0.02	0.09
Top 10 Holdings (Wgt %)	27.41	14.89	27.41

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