

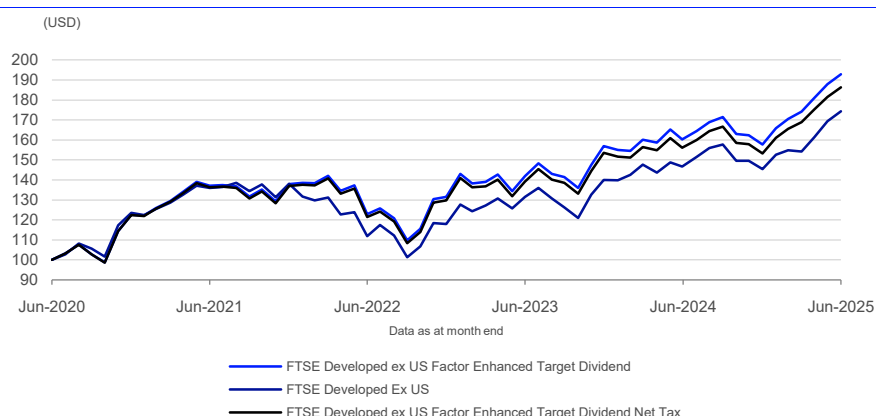
FTSE Developed ex US Factor Enhanced Target Dividend Index

Data as at: 30 June 2025

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	10.7	22.3	22.3	20.3	56.9	92.9	16.2	14.0	15.0	17.1	16.3
FTSE Developed Ex US	13.0	19.9	19.9	18.8	55.8	74.3	15.9	11.8	15.9	16.4	16.0
FTSE Developed ex US Factor Enhanced Target Dividend Net Tax	10.3	21.6	21.6	19.3	53.4	86.3	15.3	13.3	15.0	17.1	16.3

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed ex US Factor Enhanced Target Dividend	-7.7	5.4	23.5	-12.6	19.8	0.1	12.6	-4.7	19.2	0.6
FTSE Developed Ex US	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7	3.8
FTSE Developed ex US Factor Enhanced Target Dividend Net Tax	-8.3	4.6	22.8	-13.1	19.1	-0.3	11.9	-5.3	18.3	-0.2

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	1.3	1.0	0.9	0.4	-12.7	-14.9	-24.7	-40.6
FTSE Developed Ex US	1.1	1.0	0.7	0.5	-13.5	-16.0	-28.9	-34.7
FTSE Developed ex US Factor Enhanced Target Dividend Net Tax	1.2	0.9	0.8	0.4	-12.8	-14.9	-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	1,116,761	4.86
BHP Group	Australia	Industrial Metals and Mining	1,037,380	4.52
Rio Tinto	UK	Industrial Metals and Mining	971,587	4.23
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	498,597	2.17
Engie	France	Gas Water and Multi-utilities	477,045	2.08
Intesa Sanpaolo	Italy	Banks	467,583	2.04
Imperial Brands	UK	Tobacco	424,676	1.85
HSBC Hldgs	UK	Banks	388,690	1.69
Shell	UK	Oil Gas and Coal	340,551	1.48
Fortescue	Australia	Industrial Metals and Mining	315,216	1.37
Totals			6,038,086	26.28

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	10	0.59	109	9.50	-8.91
15	Telecommunications	27	6.83	39	3.78	3.05
20	Health Care	14	5.16	98	9.66	-4.50
30	Financials	132	28.86	218	24.56	4.31
35	Real Estate	29	1.79	102	2.32	-0.53
40	Consumer Discretionary	60	7.79	231	11.44	-3.66
45	Consumer Staples	32	10.54	118	6.73	3.81
50	Industrials	72	6.84	305	18.40	-11.56
55	Basic Materials	32	13.71	105	5.27	8.44
60	Energy	29	11.00	45	4.88	6.12
65	Utilities	28	6.90	59	3.47	3.43
Totals		465	100.00	1429	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

	FTSE Developed ex US Factor Enhanced Target Dividend		FTSE Developed Ex US		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	40	13.10	103	6.32	6.78
Austria	5	0.47	6	0.20	0.27
Belgium	4	0.29	13	0.87	-0.58
Canada	28	7.22	47	9.19	-1.97
Denmark	6	0.71	18	1.84	-1.13
Finland	10	1.97	14	0.87	1.10
France	35	7.68	61	8.95	-1.28
Germany	21	5.55	65	8.41	-2.86
Hong Kong	38	3.75	67	1.86	1.89
Ireland	2	0.29	5	0.28	0.01
Israel	9	0.63	31	0.80	-0.17
Italy	17	6.71	37	2.82	3.89
Japan	73	5.63	486	21.13	-15.50
Korea	20	2.33	144	4.27	-1.95
Netherlands	11	1.70	29	3.73	-2.04
New Zealand	1	0.07	12	0.22	-0.14
Norway	11	1.98	15	0.52	1.46
Poland	6	2.17	10	0.36	1.81
Portugal	1	0.09	5	0.17	-0.08
Singapore	23	3.11	35	1.21	1.90
Spain	14	3.59	23	2.79	0.80
Sweden	19	2.04	53	2.65	-0.61
Switzerland	19	6.41	53	7.87	-1.46
UK	52	22.53	97	12.65	9.88
Totals	465	100.00	1429	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	465	1429	465
Dividend Yield %	5.44	2.91	4.67
Constituent (Wgt %)			
Average	0.22	0.07	0.22
Largest	4.86	1.37	4.86
Median	0.09	0.02	0.09
Top 10 Holdings (Wgt %)	26.29	10.41	26.29

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