

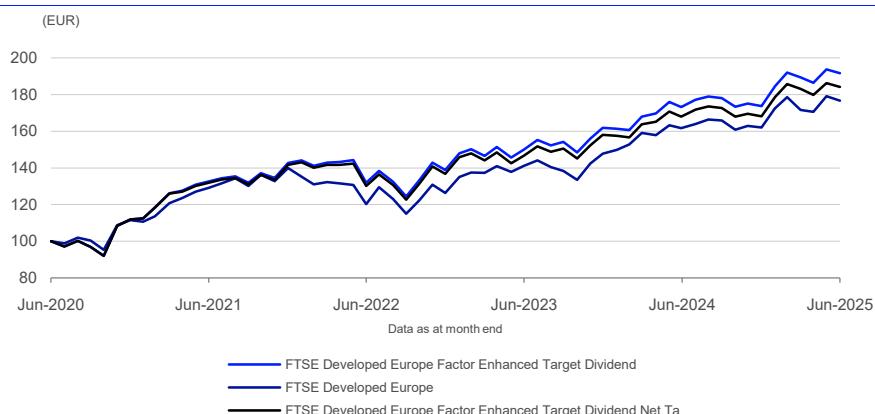
# FTSE Developed Europe Factor Enhanced Target Dividend Index

Data as at: 30 June 2025

The FTSE Developed Europe 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 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 Factor Enhanced Target Dividend	1.1	10.3	10.3	10.7	45.3	91.7	13.3	13.9	13.4	14.6	13.9
FTSE Developed Europe	3.0	9.0	9.0	9.3	46.8	76.7	13.7	12.1	14.7	14.6	13.5
FTSE Developed Europe Factor Enhanced Target Dividend Net Ta	0.5	9.5	9.5	9.6	41.5	84.2	12.3	13.0	13.4	14.6	13.9

\* 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

## Year-on-Year Performance - Total Return

Index % (EUR)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed Europe Factor Enhanced Target Dividend	-1.4	6.3	9.8	-6.7	20.7	-9.7	27.5	-2.7	16.6	7.3
FTSE Developed Europe	9.3	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7	16.9	9.8
FTSE Developed Europe Factor Enhanced Target Dividend Net Ta	-2.2	5.4	9.0	-7.4	19.8	-10.1	26.7	-3.4	15.5	6.4

## 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 (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe Factor Enhanced Target Dividend	0.8	0.9	1.0	0.4	-14.6	-14.6	-16.7	-39.3
FTSE Developed Europe	0.6	0.9	0.9	0.5	-16.3	-16.3	-20.0	-35.4
FTSE Developed Europe Factor Enhanced Target Dividend Net Ta	0.7	0.8	0.9	0.4	-14.7	-14.7	-17.2	-39.3

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 %
British American Tobacco	UK	Tobacco	519,640	4.82
Rio Tinto	UK	Industrial Metals and Mining	472,708	4.38
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	420,310	3.90
Shell	UK	Oil Gas and Coal	350,067	3.24
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	253,107	2.35
Engie	France	Gas Water and Multi-utilities	244,867	2.27
Mercedes-Benz Group AG	Germany	Automobiles and Parts	236,753	2.19
TotalEnergies SE	France	Oil Gas and Coal	202,458	1.88
Nestle	Switzerland	Food Producers	201,517	1.87
Partners Group AG	Switzerland	Investment Banking and Brokerage Services	201,297	1.87
Totals			3,102,725	28.76

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed Europe Factor Enhanced Target Dividend		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	9	0.93	22	8.66	-7.73
15	Telecommunications	16	5.94	19	2.88	3.06
20	Health Care	18	10.95	48	13.42	-2.47
30	Financials	81	22.75	100	22.88	-0.13
35	Real Estate	12	0.82	21	1.14	-0.32
40	Consumer Discretionary	43	10.65	65	9.30	1.35
45	Consumer Staples	27	13.06	40	8.81	4.25
50	Industrials	64	7.80	112	19.39	-11.59
55	Basic Materials	23	7.94	35	4.14	3.80
60	Energy	13	11.22	16	5.03	6.20
65	Utilities	18	7.93	26	4.37	3.57
Totals		324	100.00	504	100.00	

INFORMATION

Index Universe

FTSE Developed Europe 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 Factor Enhanced Target Dividend		FTSE Developed Europe		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Austria	6	0.78	6	0.37	0.41
Belgium	6	0.62	13	1.57	-0.95
Denmark	8	1.60	18	3.35	-1.75
Finland	12	3.51	14	1.59	1.93
France	46	13.66	61	16.28	-2.62
Germany	34	10.04	65	15.30	-5.26
Ireland	2	0.40	5	0.51	-0.11
Italy	19	6.07	37	5.12	0.95
Netherlands	20	2.92	29	6.79	-3.87
Norway	11	3.46	15	0.95	2.51
Poland	6	2.46	10	0.65	1.81
Portugal	3	0.30	5	0.30	0.00
Spain	16	4.96	23	5.08	-0.12
Sweden	26	4.23	53	4.82	-0.60
Switzerland	33	13.61	53	14.31	-0.70
UK	76	31.39	97	23.01	8.38
Totals	324	100.00	504	100.00	

Index Characteristics

Attributes	FTSE Developed Europe Factor Enhanced Target Dividend	FTSE Developed Europe	FTSE Developed Europe Factor Enhanced Target Dividend Net Ta
Number of constituents	324	504	324
Dividend Yield %	5.22	3.11	4.28
Constituent (Wgt %)			
Average	0.31	0.20	0.31
Largest	4.82	2.48	4.82
Median	0.11	0.08	0.11
Top 10 Holdings (Wgt %)	28.77	18.78	28.77

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