

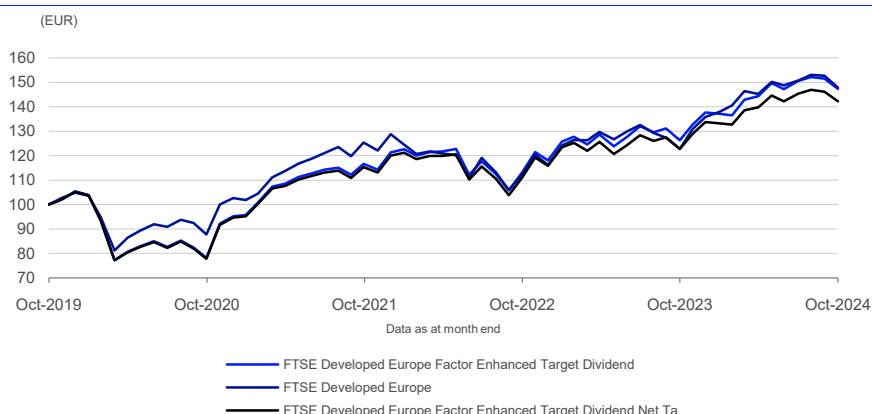
FTSE Developed Europe Factor Enhanced Target Dividend Index

Data as at: 31 October 2024

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	-2.2	2.1	7.1	16.7	26.3	47.4	8.1	8.1	9.6	12.3	17.1
FTSE Developed Europe	-1.9	1.8	8.9	20.4	18.0	48.0	5.7	8.1	9.9	12.6	15.8
FTSE Developed Europe Factor Enhanced Target Dividend Net Ta	-2.2	1.7	6.3	15.8	23.2	42.2	7.2	7.3	9.6	12.3	17.2

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Europe Factor Enhanced Target Dividend	10.8	-1.4	6.3	9.8	-6.7	20.7	-9.7	27.5	-2.7	16.6
FTSE Developed Europe	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7	16.9
FTSE Developed Europe Factor Enhanced Target Dividend Net Ta	9.8	-2.2	5.4	9.0	-7.4	19.8	-10.1	26.7	-3.4	15.5

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	1.7	0.7	0.5	0.4	-5.9	-16.7	-39.3	-39.3
FTSE Developed Europe	2.0	0.4	0.5	0.5	-7.0	-20.0	-35.4	-35.4
FTSE Developed Europe Factor Enhanced Target Dividend Net Ta	1.6	0.6	0.4	0.4	-6.0	-17.2	-39.3	-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 %
Rio Tinto	UK	Industrial Metals and Mining	570,244	5.59
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	485,667	4.76
British American Tobacco	UK	Tobacco	348,972	3.42
Stellantis NV	Italy	Automobiles and Parts	338,560	3.32
TotalEnergies SE	France	Oil Gas and Coal	274,722	2.69
Shell	UK	Oil Gas and Coal	270,166	2.65
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	251,928	2.47
HSBC Hldgs	UK	Banks	248,615	2.44
Nestle	Switzerland	Food Producers	246,534	2.42
Partners Group AG	Switzerland	Investment Banking and Brokerage Services	211,534	2.08
Totals			3,246,943	31.85

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	8	0.69	22	7.48	-6.79
15	Telecommunications	15	5.29	19	2.76	2.53
20	Health Care	16	11.49	51	15.84	-4.35
30	Financials	84	22.86	98	19.60	3.26
35	Real Estate	9	0.34	21	1.17	-0.83
40	Consumer Discretionary	48	12.55	70	11.79	0.75
45	Consumer Staples	25	11.50	40	9.12	2.38
50	Industrials	67	8.75	115	18.09	-9.34
55	Basic Materials	21	8.75	37	4.87	3.87
60	Energy	14	11.55	17	5.24	6.31
65	Utilities	18	6.22	27	4.04	2.19
Totals		325	100.00	517	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	5	0.55	7	0.34	0.20
Belgium	6	0.47	13	1.58	-1.11
Denmark	8	1.80	19	4.85	-3.06
Finland	12	2.62	14	1.57	1.04
France	44	14.01	67	16.36	-2.34
Germany	36	8.99	67	13.61	-4.62
Ireland	2	0.16	5	0.45	-0.29
Italy	19	8.09	36	4.69	3.40
Netherlands	18	2.63	29	6.54	-3.91
Norway	10	2.57	16	0.95	1.62
Poland	6	2.51	10	0.49	2.02
Portugal	2	0.18	4	0.26	-0.07
Spain	17	3.82	24	4.37	-0.55
Sweden	30	4.64	53	5.05	-0.42
Switzerland	34	16.05	53	14.84	1.21
UK	76	30.92	100	24.05	6.87
Totals	325	100.00	517	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	325	517	325
Dividend Yield %	5.74	3.19	4.76
Constituent (Wgt %)			
Average	0.31	0.19	0.31
Largest	5.59	3.07	5.59
Median	0.11	0.07	0.11
Top 10 Holdings (Wgt %)	31.84	20.57	31.84

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