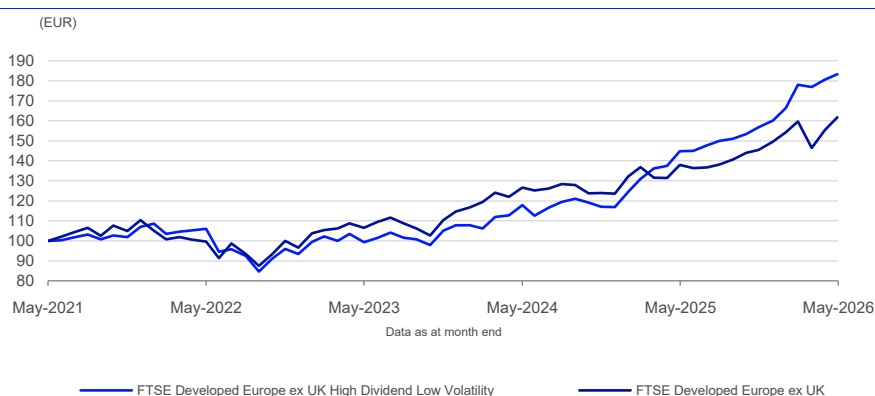


# FTSE Developed Europe ex UK High Dividend Low Volatility Index

Data as at: 29 May 2026

The FTSE High Dividend Low Volatility Index Series is designed to represent the performance of high dividend yield and low volatility stocks. The constituents of each FTSE High Dividend Low Volatility Index are the 2/3 of stocks selected by yield with the lowest realised volatility, from the underlying starting universe. Constituents of the FTSE High Dividend Low Volatility Index Series are weighted by trailing 12 month dividend yield at each annual review.

## 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 High Dividend Low Volatility | 3.0      | 16.9 | 14.5 | 26.5 | 84.5 | 83.4 | 22.6         | 12.9 | 9.0            | 13.6 | 12.5 |
| FTSE Developed Europe ex UK                              | 1.3      | 11.2 | 8.0  | 17.2 | 51.8 | 61.8 | 14.9         | 10.1 | 12.9           | 14.0 | 13.4 |

\* 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)  | 2016 | 2017 | 2018  | 2019 | 2020 | 2021 | 2022  | 2023 | 2024 | 2025 |
|--|------|------|-------|------|------|------|-------|------|------|------|
| FTSE Developed Europe ex UK High Dividend Low Volatility | 7.0  | 13.1 | -1.5  | 15.7 | -8.5 | 25.1 | -12.7 | 15.4 | 8.4  | 37.0 |
| FTSE Developed Europe ex UK                              | 3.3  | 12.7 | -10.1 | 27.6 | 3.0  | 25.3 | -12.5 | 18.6 | 7.8  | 21.2 |

## 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 High Dividend Low Volatility | 2.9               | 1.7 | 1.0 | 0.7  | -4.7         | -11.8 | -24.9 | -38.6 |
| FTSE Developed Europe ex UK                              | 1.3               | 1.1 | 0.8 | 0.7  | -10.0        | -16.0 | -22.7 | -34.4 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Objective

The index is designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index rules 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.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

## Top 10 Constituents - FTSE Developed Europe ex UK High Dividend Low Volatility

| Constituent             | Country/Market | ICB Sector                            | FTSE Developed Europe ex UK High Dividend Low Volatility (Wgt %) | FTSE Developed Europe ex UK (Wgt %) | Diff % |
|-------------------------|----------------|---------------------------------------|--|-------------------------------------|--------|
| Var Energi AS           | Norway         | Oil Gas and Coal                      | 3.66   | 0.04                                | 3.62   |
| Evonik Industries AG    | Germany        | Chemicals                             | 3.53   | 0.04                                | 3.49   |
| Naturgy Energy Group SA | Spain          | Gas Water and Multi-utilities         | 3.34   | 0.11                                | 3.23   |
| Telefonica              | Spain          | Telecommunications Service Providers  | 3.18   | 0.17                                | 3.01   |
| ORLEN S.A               | Poland         | Oil Gas and Coal                      | 2.88   | 0.20                                | 2.68   |
| Gecina                  | France         | Real Estate Investment Trusts         | 2.86   | 0.04                                | 2.82   |
| OMV                     | Austria        | Oil Gas and Coal                      | 2.79   | 0.09                                | 2.70   |
| Equinor ASA             | Norway         | Oil Gas and Coal                      | 2.78   | 0.22                                | 2.56   |
| Sodexo                  | France         | Travel and Leisure                    | 2.75   | 0.04                                | 2.71   |
| Carrefour               | France         | Personal Care Drug and Grocery Stores | 2.74   | 0.09                                | 2.64   |
| <b>Totals</b>           |                |                                       | <b>30.51</b>   | <b>1.04</b>                         |        |

## Country/Market Breakdown

| Country/Market | FTSE Developed Europe ex UK High Dividend Low Volatility |               | FTSE Developed Europe ex UK |               | Diff % |
|----------------|--|---------------|-----------------------------|---------------|--------|
|                | No. of Cons  | Wgt %         | No. of Cons                 | Wgt %         |        |
| Austria        | 1  | 2.79          | 9                           | 0.73          | 2.07   |
| Belgium        | 2  | 2.50          | 14                          | 2.31          | 0.19   |
| Denmark        | 1  | 1.08          | 17                          | 3.23          | -2.16  |
| Finland        | 3  | 5.96          | 14                          | 2.57          | 3.39   |
| France         | 13   | 28.07         | 57                          | 18.81         | 9.26   |
| Germany        | 5  | 11.03         | 64                          | 17.65         | -6.62  |
| Ireland        | -  | -             | 5                           | 0.72          | -0.72  |
| Italy          | 5  | 8.79          | 36                          | 7.41          | 1.38   |
| Netherlands    | 3  | 3.83          | 29                          | 10.62         | -6.80  |
| Norway         | 5  | 11.53         | 15                          | 1.35          | 10.17  |
| Poland         | 2  | 4.25          | 10                          | 1.03          | 3.22   |
| Portugal       | -  | -             | 5                           | 0.41          | -0.41  |
| Spain          | 4  | 11.42         | 24                          | 7.58          | 3.84   |
| Sweden         | 5  | 7.72          | 55                          | 6.75          | 0.97   |
| Switzerland    | 1  | 1.04          | 50                          | 18.83         | -17.79 |
| <b>Totals</b>  | <b>50</b>  | <b>100.00</b> | <b>404</b>                  | <b>100.00</b> |        |

## INFORMATION

## Index Universe

FTSE Developed Europe ex UK Index

## Index Launch

May 2016

## Base Date

18 March 2016

## Base Value

1000

## Index Calculation

Real-time and end-of-day indexes available

## End-of-Day Distribution

Via FTP and email

## Currency

USD, EUR, GBP, JPY, AUD

## Review Dates

Annually in March

## ICB Supersector Breakdown

| ICB Code      | ICB Supersector                       | FTSE Developed Europe ex UK High Dividend Low Volatility |               | FTSE Developed Europe ex UK |               | Diff % |
|---------------|---------------------------------------|--|---------------|-----------------------------|---------------|--------|
|               |                                       | No. of Cons  | Wgt %         | No. of Cons                 | Wgt %         |        |
| 1010          | Technology                            | -  | -             | 21                          | 11.18         | -11.18 |
| 1510          | Telecommunications                    | 4  | 9.70          | 15                          | 3.65          | 6.05   |
| 2010          | Health Care                           | -  | -             | 40                          | 12.72         | -12.72 |
| 3010          | Banks                                 | 7  | 9.01          | 39                          | 13.33         | -4.33  |
| 3020          | Financial Services                    | 5  | 6.90          | 23                          | 4.01          | 2.89   |
| 3030          | Insurance                             | 8  | 9.71          | 22                          | 6.39          | 3.32   |
| 3510          | Real Estate                           | 4  | 10.25         | 16                          | 0.93          | 9.32   |
| 4010          | Automobiles and Parts                 | 4  | 7.50          | 15                          | 1.90          | 5.60   |
| 4020          | Consumer Products and Services        | -  | -             | 16                          | 4.89          | -4.89  |
| 4030          | Media                                 | -  | -             | 5                           | 0.48          | -0.48  |
| 4040          | Retailers                             | -  | -             | 4                           | 0.80          | -0.80  |
| 4050          | Travel and Leisure                    | 2  | 5.36          | 6                           | 0.38          | 4.98   |
| 4510          | Food Beverage and Tobacco             | 1  | 2.38          | 19                          | 4.86          | -2.49  |
| 4520          | Personal Care Drug and Grocery Stores | 1  | 2.74          | 8                           | 0.83          | 1.91   |
| 5010          | Construction and Materials            | -  | -             | 26                          | 4.29          | -4.29  |
| 5020          | Industrial Goods and Services         | 2  | 2.76          | 68                          | 16.20         | -13.44 |
| 5510          | Basic Resources                       | 1  | 2.38          | 12                          | 1.16          | 1.22   |
| 5520          | Chemicals                             | 1  | 3.53          | 14                          | 2.54          | 0.99   |
| 6010          | Energy                                | 7  | 19.91         | 14                          | 4.73          | 15.18  |
| 6510          | Utilities                             | 3  | 7.88          | 21                          | 4.74          | 3.14   |
| <b>Totals</b> |                                       | <b>50</b>  | <b>100.00</b> | <b>404</b>                  | <b>100.00</b> |        |

## Index Characteristics

| Attributes              | FTSE Developed Europe ex UK High Dividend Low Volatility | FTSE Developed Europe ex UK |
|-------------------------|--|-----------------------------|
| Number of constituents  | 50   | 404                         |
| Dividend Yield %        | 6.00   | 2.81                        |
| Constituent (Wgt %)     |  |                             |
| Average                 | 2.00   | 0.25                        |
| Largest                 | 3.66   | 5.63                        |
| Median                  | 1.96   | 0.10                        |
| Top 10 Holdings (Wgt %) | 30.51  | 23.19                       |

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