

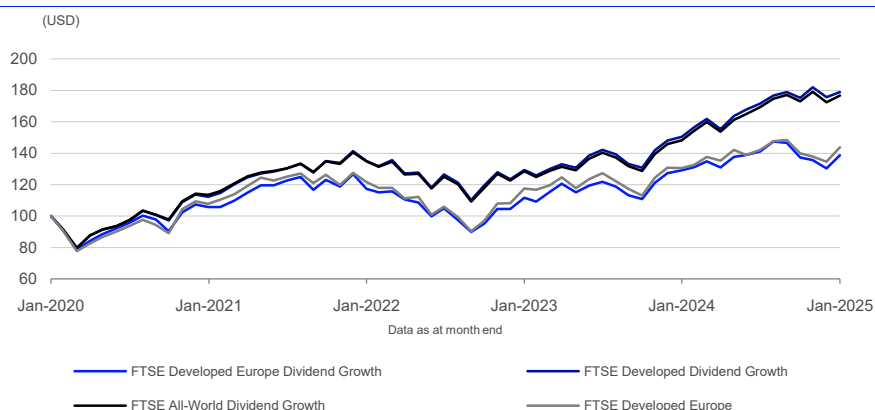
# FTSE Developed Europe Dividend Growth Index

Data as at: 31 January 2025

The FTSE Developed Europe Dividend Growth Index represents the performance of large and mid-cap companies from Developed and Emerging markets, which have successfully maintained or increased their dividend payments over a period of five years.

The FTSE Developed Europe Dividend Growth Index is part of the FTSE Global Dividend Growth Index Series, which is constructed based on the FTSE All-World Index. Stocks with zero annual dividend per share through the last fiscal years prior to the cut-off date are excluded. Stocks that do not have data to calculate five years of annual dividend per share change are also excluded. Please see the index Ground Rules for more information.

## 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 Europe Dividend Growth	1.0	-1.6	6.4	7.4	18.3	38.8	5.8	6.8	12.2	15.8	18.6
FTSE Developed Dividend Growth	2.1	4.3	1.8	18.8	32.4	78.9	9.8	12.3	10.6	14.6	17.0
FTSE All-World Dividend Growth	2.1	4.3	2.4	19.3	31.2	76.7	9.5	12.1	9.9	14.2	16.7
FTSE Developed Europe	2.8	1.1	6.9	10.2	18.3	43.8	5.7	7.5	12.3	17.6	19.7

\* 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 Europe Dividend Growth	2.6	-1.0	25.1	-14.0	28.7	5.6	18.1	-17.6	21.8	2.5
FTSE Developed Dividend Growth	0.0	10.7	21.9	-8.7	29.7	12.5	24.4	-12.7	20.0	18.7
FTSE All-World Dividend Growth	-0.4	10.7	22.9	-8.8	29.3	13.0	22.9	-12.8	19.0	18.4
FTSE Developed Europe	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21.0	2.9

## FEATURES

### Coverage

The index is a subset of the FTSE Global Dividend Growth Index Series, which is constructed based on the FTSE All World Index.

### 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.

### Capping

Company level capping of 5% maximum company weights.

### 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 intra-second and end-of-day.

### 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 Europe Dividend Growth	0.6	0.3	0.4	0.4	-12.9	-26.4	-34.2	-34.2
FTSE Developed Dividend Growth	1.7	0.6	0.7	0.8	-7.6	-20.0	-34.3	-34.3
FTSE All-World Dividend Growth	1.9	0.6	0.7	0.8	-6.8	-20.5	-34.1	-34.1
FTSE Developed Europe	0.8	0.3	0.4	0.4	-11.5	-29.1	-35.5	-35.7

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 %
SAP	Germany	Software and Computer Services	306,031	6.56
ASML Holding	Netherlands	Technology Hardware and Equipment	295,505	6.34
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	261,265	5.60
Nestle	Switzerland	Food Producers	219,399	4.71
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	217,627	4.67
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	210,358	4.51
Schneider Electric	France	Electronic and Electrical Equipment	135,808	2.91
Allianz SE	Germany	Non-life Insurance	127,494	2.73
Sanofi	France	Pharmaceuticals and Biotechnology	119,300	2.56
Air Liquide	France	Chemicals	99,040	2.12
Totals			1,991,827	42.73

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	9	698,690	14.99
1510	Telecommunications	7	69,513	1.49
2010	Health Care	16	941,693	20.20
3010	Banks	3	37,182	0.80
3020	Financial Services	14	263,534	5.65
3030	Insurance	13	428,721	9.20
3510	Real Estate	3	22,425	0.48
4010	Automobiles and Parts	3	25,544	0.55
4020	Consumer Products and Services	5	205,445	4.41
4030	Media	3	147,680	3.17
4050	Travel and Leisure	1	13,690	0.29
4510	Food Beverage and Tobacco	13	377,265	8.09
4520	Personal Care Drug and Grocery Stores	5	109,806	2.36
5010	Construction and Materials	9	173,800	3.73
5020	Industrial Goods and Services	29	594,348	12.75
5510	Basic Resources	2	19,160	0.41
5520	Chemicals	9	214,440	4.60
6010	Energy	3	19,588	0.42
6510	Utilities	15	299,108	6.42
Totals		162	4,661,631	100.00

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

2 December 2024

Base Date

15 September 2006

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Reviewed annually in September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Austria	3	11,696	0.25
Belgium	8	55,104	1.18
Denmark	6	346,558	7.43
Finland	6	54,871	1.18
France	13	596,007	12.79
Germany	23	788,539	16.92
Ireland	2	18,074	0.39
Italy	14	157,174	3.37
Netherlands	9	447,809	9.61
Norway	5	47,926	1.03
Portugal	1	9,483	0.20
Spain	2	88,963	1.91
Sweden	16	205,739	4.41
Switzerland	27	1,134,323	24.33
UK	27	699,367	15.00
Totals	162	4,661,631	100.00

Index Characteristics

Attributes	FTSE Developed Europe Dividend Growth	FTSE Developed Dividend Growth	FTSE All-World Dividend Growth	FTSE Developed Europe
Number of constituents	162	886	1262	519
Net MCap (USDm)	4,661,631	42,817,091	41,067,880	11,410,045
Dividend Yield %	2.64	1.84	2.02	3
Constituent Sizes (Net MCap USDm)				
Average	28,776	48,326	32,542	21,985
Largest	306,031	3,373,188	1,962,161	306,031
Smallest	729	116	32	198
Median	9,669	13,357	6,158	8,241
Weight of Largest Constituent (%)	6.56	7.88	4.78	2.68
Top 10 Holdings (% Index MCap)	42.73	31.84	24.57	20.14

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