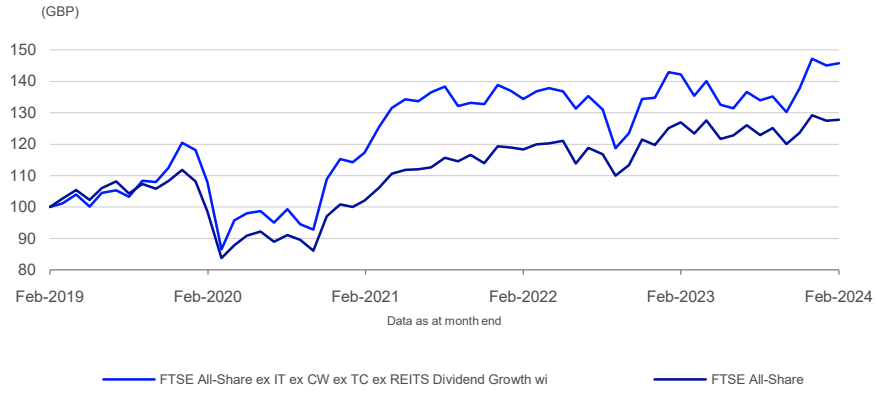
FTSE All Share ex IT ex CW ex TC ex REITS Dividend Growth with Quality Index

Data as at: 29 February 2024

The FTSE Dividend Growth with Quality Index Series contains stocks that have positive dividend growth, a relatively higher forward dividend yield and enhanced quality exposure. The indexes are reviewed semi annually and at each review period the indexes exclude companies which have negative or zero equity or do not meet specific ESG criteria.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-Share ex IT ex CW ex TC ex REITS Dividend Growth wi	5.8	8.9	-1.0	2.5	24.2	45.8	7.5	7.8	14.6	13.8	18.7
FTSE All-Share	3.3	3.9	-1.1	0.6	25.2	27.7	7.8	5.0	11.6	11.5	14.5

* 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 % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-Share ex IT ex CW ex TC ex REITS Dividend Growth wi	3.2	5.8	10.0	12.8	-13.0	33.4	-4.3	20.4	-2.9	9.2
FTSE All-Share	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-Share ex IT ex CW ex TC ex REITS Dividend Growth wi	0.2	0.4	0.4	0.4	-10.4	-17.2	-38.7	-38.7
FTSE All-Share	0.0	0.6	0.3	0.4	-7.5	-11.1	-35.3	-35.3

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 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 liquidity screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, available 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Intermediate Capital Group	Investment Banking and Brokerage Services	27,376	6.70
BAE Systems	Aerospace and Defense	23,705	5.80
Taylor Wimpey	Household Goods and Home Construction	23,192	5.68
Barclays	Banks	21,461	5.25
Legal & General Group	Life Insurance	21,287	5.21
Lloyds Banking Group	Banks	21,143	5.18
Admiral Group	Non-life Insurance	20,701	5.07
National Grid	Gas Water and Multi-utilities	20,148	4.93
Rio Tinto	Industrial Metals and Mining	20,045	4.91
Man Group	Investment Banking and Brokerage Services	19,098	4.67
Totals		**218,156**	**53.40**

ICB Industry Breakdown

		FTSE All-Share ex IT ex CW ex TC ex REITS Dividend Growth wi		FTSE All-Share		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	1	2.07	17	1.43	0.64
15	Telecommunications	1	1.64	6	1.10	0.54
20	Health Care	-	-	11	11.20	-11.20
30	Financials	17	52.70	256	23.63	29.07
35	Real Estate	-	-	51	2.50	-2.50
40	Consumer Discretionary	3	10.04	77	12.73	-2.69
45	Consumer Staples	2	8.51	23	14.20	-5.69
50	Industrials	5	9.92	84	12.38	-2.46
55	Basic Materials	4	10.19	21	6.49	3.70
60	Energy	-	-	15	10.80	-10.80
65	Utilities	1	4.93	8	3.53	1.40
Totals		**34**	**100.00**	**569**	**100.00**	

Index Characteristics

Attributes	FTSE All-Share ex IT ex CW ex TC ex REITS Dividend Growth wi	FTSE All-Share
Number of constituents	34	569
Net MCap (GBPm)	408,558	2,271,174
Dividend Yield %	5.58	3.88
Constituent Sizes (Net MCap GBPm)		
Average	12,016	3,992
Largest	27,376	162,345
Smallest	473	30
Median	11,185	644
Weight of Largest Constituent (%)	6.70	7.15
Top 10 Holdings (% Index MCap)	53.40	40

INFORMATION

Index Universe

FTSE All Share ex IT Index

Index Launch

9 October 2020

Base Date

19 March 2004

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

GBP, USD, EUR

Review Dates

Semi-annually in March and September

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