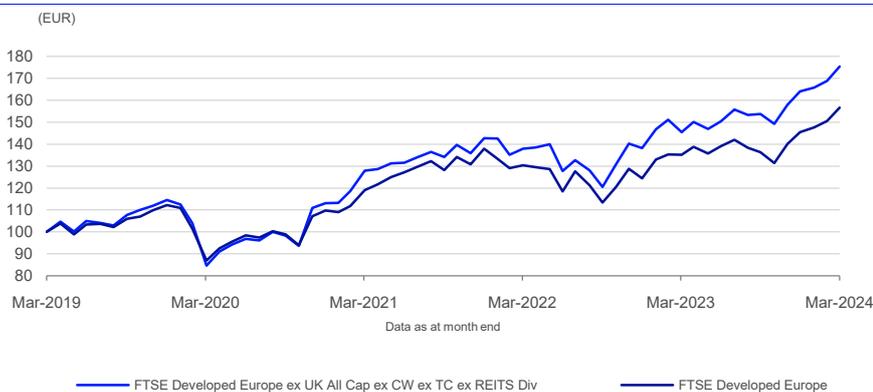


FTSE Developed Europe ex UK All Cap ex CW ex TC ex REITS Dividend Growth with Quality Index

Data as at: 29 March 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 (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Europe ex UK All Cap ex CW ex TC ex REITS Div	6.9	14.0	6.9	20.6	37.1	75.4	11.1	11.9	9.6	13.1	17.7
FTSE Developed Europe	7.7	15.0	7.7	15.9	31.7	56.7	9.6	9.4	9.6	12.3	16.0

* 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 ex UK All Cap ex CW ex TC ex REITS Div	6.7	11.1	8.1	10.9	-8.6	25.0	-1.2	26.1	-3.1	18.7
FTSE Developed Europe	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7	16.9

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 All Cap ex CW ex TC ex REITS Div	2.2	0.8	0.7	0.6	-5.9	-19.7	-37.5	-37.5
FTSE Developed Europe	1.8	0.8	0.6	0.5	-8.3	-20.0	-35.4	-35.4

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 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 (EURm)	Wgt %
Banco De Sabadell	Banks	30,993	1.29
ING Group CVA	Banks	30,633	1.28
BNP Paribas	Banks	30,322	1.27
Intesa Sanpaolo	Banks	29,185	1.22
Unicredit	Banks	29,015	1.21
Heidelberg Materials AG	Construction and Materials	28,979	1.21
BASF	Chemicals	28,668	1.20
Erste Group Bank	Banks	28,537	1.19
Holcim	Construction and Materials	28,288	1.18
Boliden	Industrial Metals and Mining	28,012	1.17
Totals		292,631	12.22

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed Europe ex UK All Cap ex CW ex TC ex REITS Div		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	3	1.59	22	8.34	-6.75
15	Telecommunications	3	2.31	19	2.37	-0.07
20	Health Care	4	4.02	49	15.15	-11.13
30	Financials	56	43.87	98	18.33	25.54
35	Real Estate	-	-	21	1.10	-1.10
40	Consumer Discretionary	11	5.79	75	13.24	-7.45
45	Consumer Staples	6	2.72	40	9.19	-6.46
50	Industrials	25	16.62	119	17.83	-1.22
55	Basic Materials	15	9.84	40	5.12	4.73
60	Energy	7	6.62	17	5.70	0.92
65	Utilities	8	6.61	27	3.63	2.98
Totals		138	100.00	527	100.00	

Index Characteristics

Attributes	FTSE Developed Europe ex UK All Cap ex CW ex TC ex REITS Div	FTSE Developed Europe
Number of constituents	138	527
Net MCap (EURm)	2,394,984	10,459,823
Dividend Yield %	4.96	2.99
Constituent Sizes (Net MCap EURm)		
Average	17,355	19,848
Largest	30,993	365,295
Smallest	1,286	152
Median	21,815	7,248
Weight of Largest Constituent (%)	1.29	3.49
Top 10 Holdings (% Index MCap)	12.22	21.56

INFORMATION

Index Universe

FTSE Developed Europe ex UK All Cap 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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