

# FTSE Dividend Growth with Quality Index Series

v2.3

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## Section 1

# Introduction

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## 1. Introduction

- 1.1 This document sets out the Ground Rules for the construction and management of the FTSE Dividend Growth with Quality Index Series. Copies of the Ground Rules are available from [www.lseg.com/en/ftse-russell/](http://www.lseg.com/en/ftse-russell/).
- 1.2 Indices in the FTSE Dividend Growth with Quality Index Series contain stocks that have positive dividend growth, a relatively higher forward dividend yield and enhanced quality exposure. Additionally, the indices exclude companies involved in specific activities (see Appendix A on ESG exclusions) and exclude companies in the following ICB subsectors:
- REITS – ICB Industry 35 – Real Estate and ICB Subsector 302030 – Mortgage Real Estate Investment Trusts.
- 1.3 The FTSE Dividend Growth with Quality Index takes account of ESG factors in its index design. Please see further details in Appendix A.
- 1.4 These Ground Rules should be read in conjunction with the Ground Rules for the FTSE Global Equity Index Series Guide to Calculation Methods and the Corporate Actions and Events Guide for Non Market Capitalisation Weighted Indexes and the Corporate Actions and Events for Market Cap Weighted Indexes, which can be accessed using the links below:
- [FTSE Global Equity Index Series Guide to Calc.pdf](#)  
[Corporate Actions and Events Guide for Non Market Cap Weighted Indices.pdf](#)  
[Corporate Actions and Events Guide.pdf](#)
- 1.5 The FTSE Dividend Growth with Quality Index Series consists of the following indexes:
- FTSE UK All Share ex Investment Trust Dividend Growth with Quality Index
  - FTSE Developed Europe ex UK All Cap Dividend Growth with Quality Index
  - FTSE Developed Asia Pacific ex Japan All Cap Dividend Growth with Quality Index
  - FTSE Emerging All Cap Dividend Growth with Quality Index
  - FTSE Developed All Cap Dividend Growth with Quality Index
- 1.6 Price, total return and net of tax indexes will be calculated on an end-of-day basis. Total return indexes include income based on ex-dividend adjustments. All dividends are applied as declared. Selected indexes within the series are calculated on a real-time basis.

- 1.7 A series of net of tax total return indexes are also calculated based on the maximum withholding tax rates applicable to dividends received by institutional investors who are not resident in the same country as the remitting company and who do not benefit from double taxation treaties.

Withholding tax rates used in the net-of-tax indexes can be accessed using the following link:

[Withholding Tax Service](#)

Please also refer to the FTSE Russell Withholding Tax Guide, which can be accessed using the following link:

[FTSE Russell Withholding Tax Guide.pdf](#)

- 1.8 All indexes are calculated in US Dollars and local currency. The index values are also published in Euros, UK Pounds Sterling and Japanese Yen.

### 1.9 FTSE Russell

- 1.9.1 FTSE Russell hereby notifies users of the FTSE Dividend Growth with Quality Index Series that it is possible that circumstances, including external events beyond the control of FTSE Russell, may necessitate changes to, or the cessation of, the index series and therefore, any financial contracts or other financial instruments that reference the index series or investment funds which use the index series to measure their performance should be able to withstand, or otherwise address the possibility of changes to, or cessation of, the index series.

- 1.9.2 Index users who choose to follow this index series or to buy products that claim to follow this index series should assess the merits of the index's rules-based methodology and take independent investment advice before investing their own or client funds. No liability whether as a result of negligence or otherwise is accepted by FTSE Russell for any losses, damages, claims and expenses suffered by any person as a result of:

- any reliance on these Ground Rules;
- any inaccuracies in these Ground Rules;
- any non-application or misapplication of the policies or procedures described in these Ground Rules; and/or
- any inaccuracies in the compilation of the index series or any constituent data.

## Section 2

# Management responsibilities

## 2. Management responsibilities

### 2.1 FTSE International Limited (FTSE)

2.1.1 FTSE is the benchmark administrator of the index series<sup>1</sup>.

2.1.2 FTSE is responsible for the daily calculation, production and maintenance of the FTSE Dividend Growth with Quality Index Series, and will:

- maintain records of the index weightings of all constituents;
- make changes to the constituents and their weightings in accordance with the Ground Rules;
- carry out the periodic index reviews of the index series and apply the changes resulting from the reviews as required by the Ground Rules;
- publish changes to the constituent weightings resulting from their ongoing maintenance and the periodic reviews; and
- disseminate the indexes.

2.1.3 Underlying companies are governed by their respective underlying index series Ground Rules.

2.1.4 These Ground Rules set out the methodology and provide information about the publication of the FTSE Dividend Growth with Quality Index Series.

### 2.2 Amendments to these Ground Rules

2.2.1 These Ground Rules shall be subject to regular review (at least once a year) by FTSE Russell to ensure that they continue to best reflect the aims of the index series. Any proposals for significant amendments to these Ground Rules will be subject to consultation with FTSE Russell advisory committees and other stakeholders if appropriate. The feedback from these consultations will be considered by the FTSE Russell Index governance board before approval is granted.

2.2.2 As provided for in the Statement of Principles for FTSE Russell Equity Indexes, where FTSE Russell determines that the Ground Rules are silent or do not specifically and unambiguously apply to the subject matter of any decision, any decision shall be based as far as practical on the Statement of Principles. After making any such determination, FTSE Russell shall advise the market of its decision at the earliest opportunity. Any such treatment will not be considered as an exception or change to the Ground Rules, or to set a precedent for future action, but FTSE Russell will consider whether the Ground Rules should subsequently be updated to provide greater clarity.

<sup>1</sup> The term administrator is used in this document in the same sense as it is defined in [Regulation \(EU\) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds](#) (the European Benchmark Regulation) and [The Benchmarks \(Amendment and Transitional Provision\) \(EU Exit\) Regulations 2019](#) (the UK Benchmark Regulation).

## Section 3

# FTSE Russell index policies

## 3. FTSE Russell index policies

These Ground Rules should be read in conjunction with the following policy documents, which can be accessed using the links below:

### 3.1 Corporate Actions and Events Guide

3.1.1 Full details of changes to constituent companies due to corporate actions and events can be accessed in the Corporate Actions and Events Guide for Non Market Cap Weighted Indexes using the following link:

[Corporate Actions and Events Guide for Non Market Cap Weighted Indices.pdf](#)

### 3.2 Statement of Principles for FTSE Russell Equity Indexes (the Statement of Principles)

Indexes need to keep abreast of changing markets and the Ground Rules cannot anticipate every eventuality. Where the Ground Rules do not fully cover a specific event or development, FTSE Russell will determine the appropriate treatment by reference to the Statement of Principles, which summarises the ethos underlying FTSE Russell's approach to index construction. The Statement of Principles is reviewed annually and any changes proposed by FTSE Russell are presented to the FTSE Russell Policy advisory board for discussion before approval by the FTSE Russell Index governance board.

The Statement of Principles can be accessed using the following link:

[Statement of Principles.pdf](#)

### 3.3 Index Policy for Trading Halts and Market Closures

3.3.1 Guidance for the treatment of index changes in the event of trading halts or market closures can be found using the following link:

[Index Policy for Trading Halts and Market Closures.pdf](#)

### 3.4 Index Policy in the Event Clients are Unable to Trade a Market or a Security

3.4.1 Details of FTSE Russell's treatment can be accessed using the following link:

[Index Policy in the Event Clients are Unable to Trade a Market or a Security.pdf](#)

### 3.5 Recalculation Policy and Guidelines

3.5.1 Where an inaccuracy is identified, FTSE Russell will follow the steps set out in the FTSE Russell Index Recalculation Guidelines when determining whether an index or index series should be recalculated and/or associated data products reissued. Users of the FTSE Dividend Growth with Quality Index Series will be notified through appropriate media.

For further information, refer to the FTSE Russell Recalculation Policy and Guidelines document, which is available from the FTSE Russell website using the link below or by contacting [info@ftserussell.com](mailto:info@ftserussell.com).

[Recalculation Policy and Guidelines Equity Indexes.pdf](#)

### **3.6 Policy for Benchmark Methodology Changes**

3.6.1 Details of FTSE Russell's policy for making benchmark methodology changes can be accessed using the following link:

[Policy for Benchmark Methodology Changes.pdf](#)

### **3.7 FTSE Russell Governance Framework**

3.7.1 To oversee its indexes, FTSE Russell employs a governance framework that encompasses product, service and technology governance. The framework incorporates the London Stock Exchange Group's three lines of defence risk management framework and is designed to meet the requirements of the IOSCO Principles for Financial Benchmarks<sup>2</sup>, the European benchmark regulation<sup>3</sup> and the UK benchmark regulation<sup>4</sup>. The FTSE Russell governance framework can be accessed using the following link:

[FTSE Russell Governance Framework.pdf](#)

### **3.8 Real Time Status Definitions**

3.8.1 For indices which are calculated in real time, please refer to the following guide for details of real time status definitions:

[Real Time Status Definitions.pdf](#)

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<sup>2</sup> IOSCO Principles for Financial Benchmarks Final Report, FR07/13 July 2013.

<sup>3</sup> Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds.

<sup>4</sup> The Benchmarks (Amendment and Transitional Provision) (EU Exit) Regulations 2019.

## Section 4

# Eligible securities

## 4. Eligible securities

4.1 Constituents of the FTSE Dividend Growth with Quality Index Series are derived from the following universes:

FTSE Dividend Growth with Quality Index Series	Eligible universe
FTSE UK All Share ex Investment Trust Dividend Growth with Quality Index	FTSE All Share ex Investment Trusts Index
FTSE Developed Europe All Cap ex UK Dividend Growth with Quality Index	FTSE Developed Europe ex UK All Cap Index
FTSE Developed All Cap Dividend Growth with Quality Index	FTSE Developed All Cap Index
FTSE Developed Asia Pacific ex Japan All Cap Dividend Growth with Quality Index	FTSE Developed Asia Pacific ex Japan All Cap Index
FTSE Emerging All Cap Dividend Growth with Quality Index	FTSE Emerging All Cap Index

4.2 All lines of a company that are constituents of the eligible universes are eligible for inclusion

4.3 All constituent securities of the eligible universes are eligible for inclusion in the FTSE Dividend Growth with Quality Index Series except for securities removed based on ESG exclusions (see Appendix A) and companies with the following ICB classifications:

ICB 35 – Real Estate

ICB 302030 – Mortgage Real Estate Investment Trusts

4.3.1 The ESG exclusion lists will be reviewed quarterly in March, June, September and December.

## Section 5

# ESG data inputs

## 5. ESG data inputs

5.1.1 The following ESG datasets are used in the construction of the indices.

ESG data inputs	Details	Used for selection, weighting or exclusion <sup>5</sup>
<b>Product related data- Sustainalytics</b>	Sustainalytics Product Involvement data identifies the nature and extent of a company's involvement in a range of product and business activities. More information can be found here: <a href="https://www.sustainalytics.com/investor-solutions/esg-research/esg-screening/esg-criteria">https://www.sustainalytics.com/investor-solutions/esg-research/esg-screening/esg-criteria</a> and <a href="https://connect.sustainalytics.com/controversial-weapon-radar">https://connect.sustainalytics.com/controversial-weapon-radar</a>	Exclusion
<b>Conduct related data – Sustainalytics</b>	Sustainalytics Global Standards Screening (GSS) assess companies' impact on stakeholders and the extent to which a company causes, contributes or is linked to violations of international norms and standards. More information can be found: <a href="https://www.sustainalytics.com/investor-solutions/esg-research/esg-screening/global-compact-norms-based-screening-and-Guide-to-FTSE-and-Third-Party-ESG-Data-used-in-FTSE-Russell-Indices">https://www.sustainalytics.com/investor-solutions/esg-research/esg-screening/global-compact-norms-based-screening-and-Guide-to-FTSE-and-Third-Party-ESG-Data-used-in-FTSE-Russell-Indices</a> .	Exclusion
<b>Conduct related data – RepRisk</b>	The RepRisk Index (RRI) captures and quantifies a company's reputational risk exposure to ESG issues. More information can be found: <a href="https://www.reprisk.com/news-research/resources/methodology">https://www.reprisk.com/news-research/resources/methodology</a>	Exclusion

5.1.2 Further information on ESG data provided by FTSE Russell and third parties used in this index series can be found in the following guide:

[Guide to FTSE and Third Party ESG Data used in FTSE Russell Indices](#)

This includes information on the data and standards used for these ESG data inputs. These data sets may include estimated data.

## 5.2 ESG Metrics

5.3 Please see the FTSE Russell [ESG Metrics](#) website for the scores and values of the environmental, social and governance (ESG) factors listed in Annex II to Delegated Regulation (EU) 2020/1816 which are taken into account in the benchmark methodology for the benchmarks within this index series.

<sup>5</sup> Definitions.

Selection- ESG data is used to select or rank constituents, or calculate minimum scores or thresholds.

Weighting- ESG data is used to calculate the weight of a constituent in an index.

Exclusion- ESG data is used to exclude companies from the index.

## Section 6

# Periodic review of constituents

## 6. Review process

### 6.1 Factor definitions

- 6.1.1 Forward 12-month dividend yield is the latest 12-month forward estimate of dividends per share divided by the price on the data cut-off date (see rule 6.3).
- 6.1.2 Ten-year dividend growth is the beta of a regression through the last 10 years of changes to the realised dividend yield as at the data cut-off date (see rule 6.3)
- 6.1.3 Quality is the standard FTSE Russell definition of the quality factor as at the data cut-off date (see rule 6.3). Details of the quality factor, its derivation and the calculation of the quality factor Z-score can be found in the FTSE Global Factor Index Series Ground Rules.

### 6.2 Constituent selection

- 6.2.1 At each semi-annual review (in March and September), index membership is determined by:
- i. removing stocks with negative or zero return on equity.
  - ii. removing existing index constituents if for both this review and the previous review:
    - a. the 10-year dividend growth is negative; and
    - b. the forward 12-month dividend yield is in the 25th percentile or lower.
  - iii. including new constituents from the eligible universe if for both this review and the previous review:
    - a. the 10-year dividend growth is positive; and
    - b. the forward 12-month dividend yield is in the 75th percentile or greater.
  - iv. applying a quality factor screen within each ICB industry:
    - a. removing existing constituents if the quality Z-score is in the fifth percentile or lower; and
    - b. including new constituents if the quality Z-score is in the 10th percentile or greater.
- 6.2.2 At the very first review, constituents in a FTSE Dividend Growth with Quality Index are determined by:
- i. removing stocks with negative or zero return on equity;
  - ii. removing stocks with negative 10-year dividend growth;
  - iii. removing stocks with a forward 12-month dividend yield in the 50th percentile or lower; and
  - iv. removing stocks with a quality Z-score in the 10th percentile or lower within each ICB industry.
- 6.2.3 Selected constituents determined in rules 6.2.1 or rules 6.2.2 are equally weighted at the stock level.
- 6.2.4 To ensure capacity, constituent weights are adjusted to be no more than 20 times their investible market capitalisation weight in the eligible universe. Excess weight is redistributed pro rata among the other constituents.

6.2.5 A maximum company weight limit is then applied. Any company weight greater than 5% is set to the maximum, the resulting excess weight is redistributed amongst the remaining constituents. This process repeats iteratively until all companies have a weight less than or equal to the maximum.

6.2.6 After the application of rule 6.2.4 and 6.2.5, constituents with a weight less than five basis points are removed and their weight is redistributed pro rata among the remaining constituents.

### **6.3 Review dates**

6.3.1 The FTSE Dividend Growth with Quality Index Series is reviewed semi-annually in March and September. The review will be implemented after the close of business on the third Friday of the review month.

6.3.2 The status of excluded companies is assessed and updated in March, June, September and December.

### **6.4 Data cut-off dates**

6.4.1 The reviews will be conducted using prices as at the close of business on the last business day of the month prior to the review month based on the constituents, shares in issue and free float on the next trading day following the third Friday of the review month.

6.4.2 The data cut-off date for the calculation of the forward 12-month dividend yield, 10-year dividend growth, return on equity and quality factor is the close of business on the last business day of the month prior to the review month.

6.4.3 The data cut-off dates for ESG data inputs are in the [Guide-to-FTSE-and-Third-Party-ESG-Data-used-in-FTSE-Russell-Indices.pdf](#)

## Section 7

# Changes to constituent companies

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## 7. Changes to constituent companies

### 7.1 Intra-review additions

7.1.1 Additions into the eligible universes will be considered for inclusion in the corresponding FTSE Dividend Growth with Quality Index Series at the next index review.

### 7.2 Intra-review deletions

7.2.1 A constituent will be removed from the FTSE Dividend Growth with Quality Index Series if it is also removed from the eligible universe. The deletion will be concurrent with the deletion from the eligible universe and its weight will be distributed pro-rata amongst the remaining constituents in the FTSE Dividend Growth with Quality Index Series.

## Section 8

# Corporate actions and events

## 8. Corporate actions and events

8.1 If a constituent of the FTSE Dividend Growth with Quality Index Series has a stock split, stock consolidation, rights issue, bonus issue, a change in the number of shares in issue or a change in free float, the constituent's weighting in the relevant Index remains unchanged pre and post such an event.

8.2 Full details of changes to constituent companies due to corporate actions and events can be accessed in the Corporate Actions and Events Guide for Non Market Cap Weighted Indexes using the following link:

[Corporate Actions and Events Guide for Non Market Cap Weighted Indices.pdf](#)

A corporate action is an action on shareholders with a prescribed ex-date. The share price will be subject to an adjustment on the ex-date. These include the following:

- capital repayments;
- rights issues/entitlement offers;
- stock conversion;
- splits (sub-division)/reverse splits (consolidation); and
- scrip issues (capitalisation or bonus issue).

A corporate event is a reaction to company news (event) that may impact the index depending on the index rules. For example, if a company announces a strategic shareholder is offering to sell their shares (secondary share offer), this could result in a free float weighting change in the index. Where an index adjustment is required, FTSE Russell will provide notice advising of the timing of the change.

### 8.3 Takeovers, mergers and demergers

The treatment of takeovers, mergers and demergers can be found within the Corporate Actions and Events Guide for Non Market Cap Weighted Indexes.

### 8.4 Suspension of dealing

Suspension of dealing rules can be found within the Corporate Actions and Events Guide for Non Market Cap Weighted Indexes.

## Section 9

# Index calculation method

## 9. Index calculation method

### 9.1 Prices

9.1.1 The FTSE Dividend Growth with Quality Index Series uses actual closing mid-market or last trade prices, where available, for securities with local market quotations. Further details can be accessed using the following link:

[Closing Prices Used For Index Calculation.pdf](#)

### 9.2 Calculation frequency

9.2.1 The index series will be calculated on an end-of-day basis.

### 9.3 Index calculation

9.3.1 The index series is calculated using the algorithm described below:

$$\sum_{i=1}^N \frac{(p_i \times e_i \times s_i \times f_i \times c_i)}{d}$$

Where:

- $i=1,2,\dots,N$ ;
- $N$  is the number of securities in the index;
- $p_i$  is the latest trade price of the component security (or the price at the close of the index on the previous day);
- $e_i$  is the exchange rate required to convert the security's currency into the index's base currency;
- $s_i$  is the number of shares in issue used by FTSE Russell for the security, as defined in these Ground Rules;
- $f_i$  is the investability weighting factor to be applied to a security to allow amendments to its weighting, expressed as a number between 0 and 1, where 1 represents a 100% free float. This factor is published by FTSE Russell for each security in the index;
- $c_i$  is the weighting factor to be applied to a security to correctly weight that security in the index. This factor maps the investable market capitalisation of each stock to a notional market capitalisation for inclusion in the index:

$$c_i = \frac{\hat{W}_i}{W_i}$$

where  $\hat{W}_i$  are the constituent index weights as calculated in section 6 and  $W_i$  are the underlying eligible universe investable market capitalisation index weights as at the most recent review date; and

- $d$  is the divisor, a figure that represents the total issued share capital of the index at the base date. The divisor can be adjusted to allow changes in the issued share capital of individual securities to be made without distorting the index.

## Appendix A

# ESG exclusions

FTSE Russell will exclude companies from the underlying eligible universe of each index that meet the criteria in table below (see rule 4.3).

The weapons and thermal coal data is sourced from third-party data vendor, Sustainalytics. Companies with missing product and activity involvement data are excluded from the index.

Category and definition	Involvement threshold for exclusion
<b>Controversial Weapons</b>	
<b>Anti-personnel landmines</b>	
Companies directly involved in the core weapon system, or components/services of the core weapon system that are considered tailor-made and essential for the lethal use of the weapon.	Not Applicable <sup>6</sup>
Companies directly involved in providing components/services for the core weapon system, which are either considered not tailor-made or not essential for the lethal use of the weapon	
<b>Cluster munitions</b>	
Companies directly involved in the core weapon system, or components/services of the core weapon system that are considered tailor-made and essential for the lethal use of the weapon.	Not Applicable <sup>6</sup>
Companies directly involved in providing components/services for the core weapon system, which are either considered not tailor-made or not essential for the lethal use of the weapon.	
<b>Chemical and biological weapons</b>	
Companies directly involved in the core weapon system, or components/services of the core weapon system that are considered tailor-made and essential for the lethal use of the weapon.	Not Applicable <sup>6</sup>
Companies directly involved in providing components/services for the core weapon system, which are either considered not tailor-made or not essential for the lethal use of the weapon.	
<b>Thermal Coal – Extraction &amp; Power Generation</b>	
Companies involved in thermal coal extraction	Greater than or equal to 25% of revenues
Companies generating electricity from thermal coal	Greater than or equal to 25% of revenues
<b>Controversies*</b>	
<b>Anti-Corruption</b>	
Controversies related to Principle 10 of the UN Global Compact, which is derived from the United Nations Convention Against Corruption.	For large and mid-cap size: - Companies assigned non-compliant status
Principle 10: Businesses should work against corruption in all its forms, including extortion and bribery.	
<b>Environment</b>	
Controversies related to Principles 7, 8, and 9 of the UN Global Compact, which is derived from the Rio Declaration on Environment and Development.	For small-cap size: - Companies assigned watchlist or non-compliant status
Principle 7: Businesses should support a precautionary approach to environmental challenges;	
Principle 8: undertake initiatives to promote greater environmental responsibility, and	

<sup>6</sup> This exclusion is not revenue based as defence contracts often do not provide continuous revenue flows

Category and definition	Involvement threshold for exclusion
<hr/> <p>Principle 9: encourage the development and diffusion of environmentally friendly technologies.</p> <hr/>	
<b>Human Rights</b>	
<p>Controversies related to Principles 1 and 2 of the UN Global Compact, which is derived from the Universal Declaration of Human Rights.</p>	
<p>Principle 1: Businesses should support and respect the protection of internationally proclaimed human rights, and</p>	
<p>Principle 2: make sure that they are not complicit in human rights abuses.</p> <hr/>	
<b>Labor</b>	
<p>Controversies related to Principles 3, 4, 5, and 6 of the UN Global Compact, which is derived from the International Labour Organization's Declaration on Fundamental Principles and Rights at Work.</p>	
<p>Principle 3: Businesses should uphold the freedom of association and the effective recognition of the right to collective bargaining;</p>	
<p>Principle 4: the elimination of all forms of forced and compulsory labour;</p>	
<p>Principle 5: the effective abolition of child labour, and</p>	
<p>Principle 6: the elimination of discrimination in respect of employment and occupation.</p> <hr/>	

\*For companies excluded, if their Sustainalytics GSS assessment changes, the companies will be considered for removal from the exclusion list according to Rule 7.3.2 in the Guide to the Construction and Maintenance of FTSE Exclusion Lists, which can be accessed using the following link:

[https://www.lseg.com/content/dam/ftse-russell/en\\_us/documents/policy-documents/guide-to-the-construction-and-maintenance-of-ftse-exclusion-lists.pdf](https://www.lseg.com/content/dam/ftse-russell/en_us/documents/policy-documents/guide-to-the-construction-and-maintenance-of-ftse-exclusion-lists.pdf)

## Appendix B

# Further information

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A Glossary of Terms used in FTSE Russell’s ground rule documents can be found using the following link:

[Glossary.pdf](#)

Further information on the FTSE Dividend Growth with Quality Index Series is available from FTSE Russell.

The FTSE Russell ESG Metrics website can be found using the following link: [ESG](#)

[Metricshttps://www.ftserussell.com/sustainable-investment-metrics](https://www.ftserussell.com/sustainable-investment-metrics)

For contact details please visit the FTSE Russell website or contact FTSE Russell client services at [info@ftserussell.com](mailto:info@ftserussell.com).

Website: [www.lseg.com/en/ftse-russell/](http://www.lseg.com/en/ftse-russell/)

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