

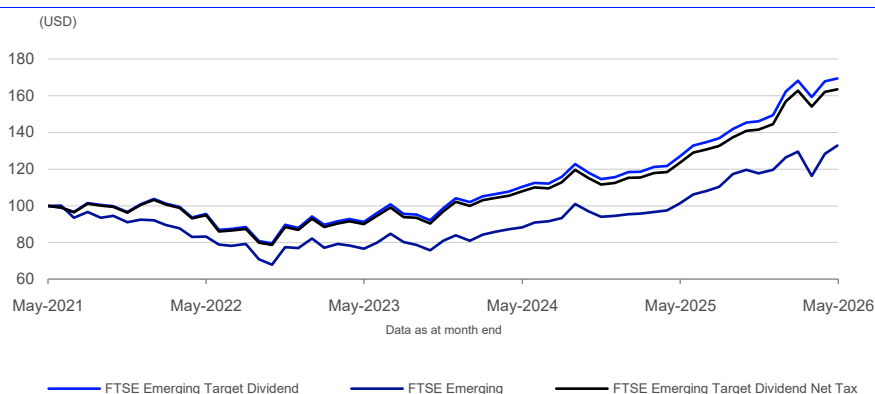
FTSE Emerging Target Dividend Index

Data as at: 29 May 2026

The FTSE Emerging Target Dividend Index is a part of the FTSE Global Target Dividend Index Series. It is designed to achieve 150% dividend yield increase compared to its underlying index—FTSE Emerging Index, while addressing concerns about turnover, yield trap, concentration, capacity and diversification.

The FTSE Global Target Dividend Index Series is designed to reflect the performance of stocks representing a specific set of factor characteristics, with a particular focus on implementing dividend yield (a non-factor exposure) uplift target vs. the representative base universe. The index constituent weightings are determined using the FTSE Target Exposure methodology under the FTSE Global Factor Index Series.

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 Emerging Target Dividend | 0.7 | 15.9 | 13.5 | 33.4 | 85.7 | 69.4 | 22.9 | 11.1 | 10.7 | 14.5 | 13.9 |
| FTSE Emerging | 2.5 | 12.9 | 11.1 | 31.0 | 73.4 | 32.8 | 20.1 | 5.8 | 14.3 | 15.3 | 15.7 |
| FTSE Emerging Target Dividend Net Tax | 0.5 | 15.6 | 13.2 | 32.6 | 82.0 | 63.6 | 22.1 | 10.3 | 10.7 | 14.5 | 13.9 |

* 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) | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
|---------------------------------------|------|------|-------|------|------|------|-------|------|------|------|
| FTSE Emerging Target Dividend | 26.0 | 31.2 | -3.9 | 19.5 | -5.4 | 14.0 | -12.8 | 18.4 | 11.0 | 29.2 |
| FTSE Emerging | 13.5 | 32.5 | -13.0 | 20.6 | 15.5 | 0.1 | -16.9 | 9.1 | 12.8 | 26.5 |
| FTSE Emerging Target Dividend Net Tax | 25.2 | 30.3 | -4.6 | 18.5 | -6.0 | 13.2 | -13.4 | 17.5 | 10.2 | 28.4 |

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 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 and end of day. Net of tax indexes are also available.

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 Emerging Target Dividend | 2.9 | 1.6 | 0.8 | 0.8 | -7.6 | -12.2 | -26.7 | -38.5 |
| FTSE Emerging | 2.0 | 1.3 | 0.4 | 0.6 | -10.9 | -15.1 | -32.9 | -35.1 |
| FTSE Emerging Target Dividend Net Tax | 2.8 | 1.5 | 0.7 | 0.7 | -7.6 | -12.4 | -27.2 | -38.5 |

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 % |
|---|----------------|-----------------------------------|------------------|--------------|
| Taiwan Semiconductor Manufacturing | Taiwan | Technology Hardware and Equipment | 477,374 | 4.70 |
| Vale SA | Brazil | Industrial Metals and Mining | 275,263 | 2.71 |
| Petrobras PN | Brazil | Oil Gas and Coal | 261,455 | 2.57 |
| China Construction Bank (H) | China | Banks | 253,498 | 2.49 |
| Itau Unibanco Holding SA | Brazil | Banks | 232,215 | 2.28 |
| MediaTek | Taiwan | Technology Hardware and Equipment | 214,174 | 2.11 |
| Petrobras ON | Brazil | Oil Gas and Coal | 212,469 | 2.09 |
| Grupo Banorte O | Mexico | Banks | 181,702 | 1.79 |
| Industrial and Commercial Bank of China (H) | China | Banks | 172,629 | 1.70 |
| Bank of China (H) | China | Banks | 123,807 | 1.22 |
| Totals | | | 2,404,586 | 23.65 |

ICB Industry Breakdown

| ICB Code | ICB Industry | FTSE Emerging Target Dividend | | FTSE Emerging | | Diff % |
|---------------|------------------------|-------------------------------|---------------|---------------|---------------|--------|
| | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| 10 | Technology | 52 | 16.33 | 261 | 35.52 | -19.19 |
| 15 | Telecommunications | 35 | 3.91 | 75 | 4.08 | -0.17 |
| 20 | Health Care | 12 | 0.91 | 179 | 3.00 | -2.09 |
| 30 | Financials | 170 | 36.62 | 346 | 20.15 | 16.47 |
| 35 | Real Estate | 23 | 2.17 | 98 | 1.70 | 0.47 |
| 40 | Consumer Discretionary | 70 | 5.62 | 278 | 9.04 | -3.42 |
| 45 | Consumer Staples | 53 | 5.25 | 156 | 3.44 | 1.81 |
| 50 | Industrials | 73 | 5.55 | 378 | 8.60 | -3.05 |
| 55 | Basic Materials | 43 | 6.68 | 260 | 6.84 | -0.15 |
| 60 | Energy | 50 | 12.40 | 114 | 4.65 | 7.75 |
| 65 | Utilities | 48 | 4.57 | 140 | 2.99 | 1.58 |
| Totals | | 629 | 100.00 | 2285 | 100.00 | |

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

9 June 2023

Base Date

15 September 2000

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Semi-annually in March and September

Country/Market Breakdown

| Country/Market | FTSE Emerging Target Dividend | | FTSE Emerging | | Diff % |
|----------------|-------------------------------|---------------|---------------|---------------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Brazil | 50 | 18.55 | 67 | 4.37 | 14.17 |
| Chile | 14 | 0.92 | 21 | 0.67 | 0.25 |
| China | 190 | 24.20 | 1271 | 27.41 | -3.21 |
| Colombia | 4 | 0.98 | 6 | 0.21 | 0.77 |
| Czech Rep. | 3 | 0.34 | 4 | 0.14 | 0.20 |
| Egypt | 1 | 0.04 | 2 | 0.07 | -0.04 |
| Greece | 12 | 1.01 | 30 | 0.80 | 0.21 |
| Hungary | 4 | 0.68 | 6 | 0.43 | 0.25 |
| Iceland | 2 | 0.10 | 7 | 0.07 | 0.03 |
| India | 59 | 5.89 | 276 | 15.41 | -9.52 |
| Indonesia | 11 | 2.07 | 39 | 0.76 | 1.32 |
| Kuwait | 4 | 0.95 | 8 | 0.68 | 0.27 |
| Malaysia | 22 | 2.31 | 38 | 1.54 | 0.77 |
| Mexico | 23 | 5.05 | 34 | 2.30 | 2.75 |
| Philippines | 13 | 0.49 | 23 | 0.39 | 0.10 |
| Qatar | 15 | 1.34 | 17 | 0.65 | 0.69 |
| Romania | 2 | 0.34 | 6 | 0.13 | 0.20 |
| Saudi Arabia | 32 | 5.32 | 64 | 3.22 | 2.10 |
| South Africa | 31 | 3.95 | 41 | 3.87 | 0.08 |
| Taiwan | 83 | 20.05 | 132 | 32.80 | -12.75 |
| Thailand | 23 | 2.20 | 44 | 1.56 | 0.64 |
| Turkiye | 10 | 0.49 | 115 | 0.97 | -0.48 |
| UAE | 21 | 2.74 | 34 | 1.53 | 1.21 |
| Totals | 629 | 100.00 | 2285 | 100.00 | |

Index Characteristics

| Attributes | FTSE Emerging Target Dividend | FTSE Emerging | FTSE Emerging Target Dividend Net Tax |
|-------------------------|-------------------------------|---------------|---------------------------------------|
| Number of constituents | 629 | 2285 | 629 |
| Dividend Yield % | 5.66 | 2.36 | 4.97 |
| Constituent (Wgt %) | | | |
| Average | 0.16 | 0.04 | 0.16 |
| Largest | 4.70 | 17.13 | 4.70 |
| Median | 0.06 | 0.01 | 0.06 |
| Top 10 Holdings (Wgt %) | 23.66 | 30.49 | 23.66 |

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