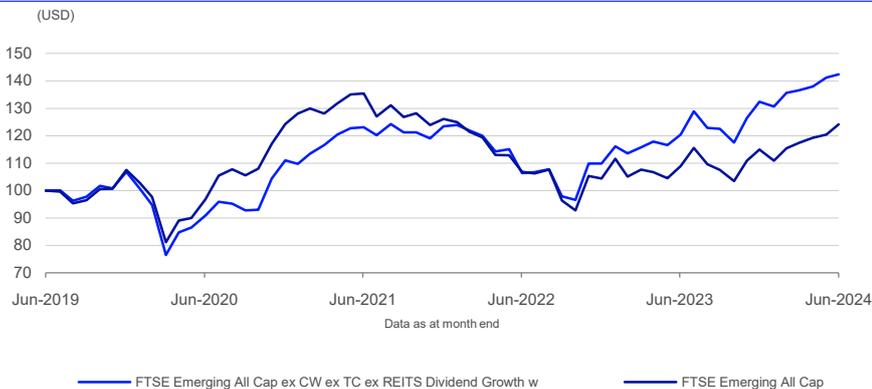


FTSE Emerging All Cap ex CW ex TC ex REITS Dividend Growth with Quality Index

Data as at: 28 June 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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Emerging All Cap ex CW ex TC ex REITS Dividend Growth w	4.2	7.5	7.5	18.2	15.7	42.4	5.0	7.3	9.9	13.2	17.9
FTSE Emerging All Cap	5.8	8.0	8.0	13.9	-8.3	24.1	-2.9	4.4	11.3	15.4	17.8

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging All Cap ex CW ex TC ex REITS Dividend Growth w	2.5	-15.7	15.3	29.1	-8.8	19.5	3.9	11.3	-11.0	20.5
FTSE Emerging All Cap	1.6	-14.7	12.9	32.5	-13.6	20.3	15.5	1.5	-17.2	10.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging All Cap ex CW ex TC ex REITS Dividend Growth w	1.8	0.4	0.4	0.3	-8.8	-24.9	-36.7	-36.7
FTSE Emerging All Cap	1.2	-0.2	0.2	0.2	-10.9	-32.0	-33.7	-35.7

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 (USDm)	Wgt %
Hon Hai Precision Industry	Technology Hardware and Equipment	9,880	0.54
China Hongqiao Group (P Chip)	Industrial Metals and Mining	9,498	0.52
Vanguard International Semiconductor	Technology Hardware and Equipment	8,529	0.47
Bizlink Holding	Technology Hardware and Equipment	7,334	0.40
Indus Towers	Telecommunications Service Providers	7,205	0.40
AURAS Technology	Technology Hardware and Equipment	7,186	0.39
Turkcell Iletisim Hizmet AS	Telecommunications Service Providers	6,984	0.38
Asia Vital Components	Technology Hardware and Equipment	6,838	0.38
Foxconn Technology	Technology Hardware and Equipment	6,822	0.37
COSCO SHIPPING Energy Transportation (H)	Industrial Transportation	6,697	0.37
Totals		76,973	4.23

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Emerging All Cap ex CW ex TC ex REITS Dividend Growth w		FTSE Emerging All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	54	15.03	590	26.17	-11.14
15	Telecommunications	17	4.45	134	3.68	0.77
20	Health Care	13	1.69	388	3.71	-2.01
30	Financials	110	26.92	453	21.24	5.68
35	Real Estate	-	-	238	2.58	-2.58
40	Consumer Discretionary	56	9.02	581	11.20	-2.17
45	Consumer Staples	28	6.17	283	5.30	0.87
50	Industrials	84	15.17	826	9.53	5.64
55	Basic Materials	43	8.24	530	6.66	1.58
60	Energy	25	5.43	187	6.18	-0.75
65	Utilities	38	7.88	213	3.74	4.13
Totals		468	100.00	4423	100.00	

Index Characteristics

Attributes	FTSE Emerging All Cap ex CW ex TC ex REITS Dividend Growth w	FTSE Emerging All Cap
Number of constituents	468	4423
Net MCap (USDm)	1,821,038	8,143,884
Dividend Yield %	5.04	2.81
Constituent Sizes (Net MCap USDm)		
Average	3,891	1,841
Largest	9,880	714,726
Smallest	162	5
Median	4,397	338
Weight of Largest Constituent (%)	0.54	8.78
Top 10 Holdings (% Index MCap)	4.23	21.97

INFORMATION

Index Universe

FTSE Emerging 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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