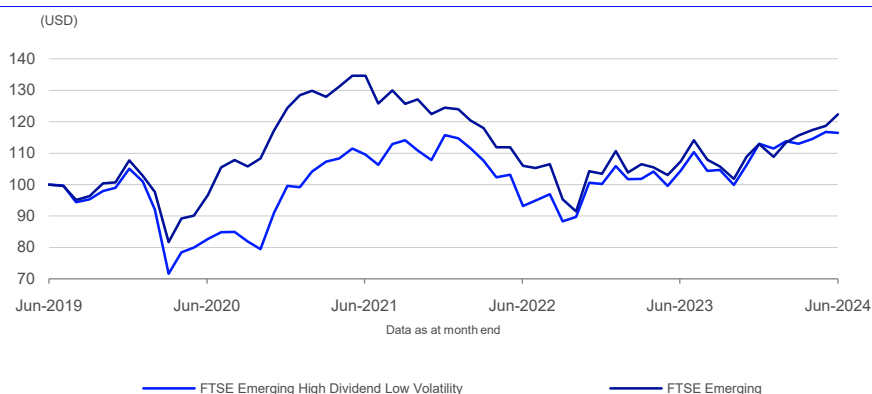


FTSE Emerging High Dividend Low Volatility Index

Data as at: 28 June 2024

The FTSE High Dividend Low Volatility Index Series is designed to represent the performance of high dividend yield and low volatility stocks. The constituents of each FTSE High Dividend Low Volatility Index are the 2/3 of stocks selected by yield with the lowest realised volatility, from the underlying starting universe. Constituents of the FTSE High Dividend Low Volatility Index Series are weighted by trailing 12 month dividend yield at each annual review.

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 High Dividend Low Volatility | 3.1 | 3.0 | 3.0 | 11.5 | 6.3 | 16.4 | 2.0 | 3.1 | 10.3 | 14.9 | 20.2 |
| FTSE Emerging | 5.8 | 8.4 | 8.4 | 13.9 | -9.1 | 22.4 | -3.1 | 4.1 | 11.7 | 15.7 | 17.9 |

* 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) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|--|------|-------|------|------|-------|------|------|------|-------|------|
| FTSE Emerging High Dividend Low Volatility | 3.3 | -14.0 | 15.3 | 25.3 | -6.8 | 17.3 | -5.3 | 16.2 | -13.4 | 12.8 |
| FTSE Emerging | 1.6 | -15.2 | 13.5 | 32.5 | -13.0 | 20.6 | 15.5 | 0.1 | -16.9 | 9.1 |

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | | Drawdown (%) | | | |
|--|-------------------|------|-----|------|--|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | | 1YR | 3YR | 5YR | 10YR |
| FTSE Emerging High Dividend Low Volatility | 1.2 | 0.1 | 0.2 | 0.2 | | -9.4 | -27.9 | -39.4 | -39.4 |
| FTSE Emerging | 1.1 | -0.2 | 0.2 | 0.2 | | -11.3 | -32.5 | -34.8 | -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 a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index rules 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.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents - FTSE Emerging High Dividend Low Volatility

| Constituent | Country/Market | ICB Sector | FTSE Emerging High Dividend Low Volatility (Wgt %) | FTSE Emerging (Wgt %) | Diff % |
|----------------------------------|----------------|------------------------------|--|-----------------------|--------|
| Vedanta | India | Industrial Metals and Mining | 3.32 | 0.10 | 3.22 |
| China Shenhua Energy (H) | China | Oil Gas and Coal | 2.19 | 0.21 | 1.98 |
| China Petroleum & Chemical (H) | China | Oil Gas and Coal | 2.07 | 0.22 | 1.85 |
| CEZ | Czech Rep. | Electricity | 2.02 | 0.08 | 1.94 |
| Cemig PN | Brazil | Electricity | 1.74 | 0.04 | 1.70 |
| Vale SA | Brazil | Industrial Metals and Mining | 1.57 | 0.59 | 0.97 |
| Petrobras ON | Brazil | Oil Gas and Coal | 1.55 | 0.37 | 1.19 |
| Petrobras PN | Brazil | Oil Gas and Coal | 1.55 | 0.53 | 1.02 |
| China Shenhua Energy (A) (SC SH) | China | Oil Gas and Coal | 1.54 | 0.04 | 1.50 |
| Gerdau PN | Brazil | Industrial Metals and Mining | 1.41 | 0.06 | 1.35 |
| Totals | | | 18.96 | 2.24 | |

Country/Market Breakdown

| Country/Market | FTSE Emerging High Dividend Low Volatility | | FTSE Emerging | | Diff % |
|----------------|--|--------|---------------|--------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Brazil | 28 | 19.13 | 82 | 4.95 | 14.18 |
| Chile | 2 | 0.70 | 21 | 0.55 | 0.15 |
| China | 82 | 36.43 | 1238 | 28.09 | 8.34 |
| Colombia | 1 | 1.19 | 3 | 0.11 | 1.08 |
| Czech Rep. | 2 | 2.78 | 4 | 0.14 | 2.64 |
| Egypt | - | - | 3 | 0.06 | -0.06 |
| Greece | 3 | 2.46 | 29 | 0.61 | 1.86 |
| Hungary | - | - | 4 | 0.27 | -0.27 |
| Iceland | 1 | 0.50 | 11 | 0.11 | 0.39 |
| India | 4 | 5.33 | 231 | 23.45 | -18.12 |
| Indonesia | 2 | 1.25 | 42 | 1.82 | -0.57 |
| Kuwait | 1 | 0.63 | 8 | 0.79 | -0.16 |
| Malaysia | 3 | 1.22 | 39 | 1.83 | -0.61 |
| Mexico | 3 | 2.16 | 38 | 2.53 | -0.37 |
| Pakistan | 1 | 0.19 | 1 | 0.00 | 0.18 |
| Philippines | - | - | 24 | 0.65 | -0.65 |
| Qatar | 2 | 1.41 | 17 | 0.89 | 0.52 |
| Romania | - | - | 7 | 0.16 | -0.16 |
| Saudi Arabia | 7 | 4.45 | 62 | 4.45 | 0.00 |
| South Africa | 7 | 4.33 | 40 | 3.22 | 1.11 |
| Taiwan | 15 | 10.57 | 122 | 20.59 | -10.02 |
| Thailand | 7 | 4.23 | 50 | 1.76 | 2.47 |
| Turkiye | - | - | 111 | 1.36 | -1.36 |
| UAE | 2 | 1.04 | 32 | 1.61 | -0.57 |
| Totals | 173 | 100.00 | 2219 | 100.00 | |

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

May 2016

Base Date

18 March 2016

Base Value

1000

Index Calculation

Real-time and end-of-day indexes available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD

Review Dates

Annually in March

ICB Supersector Breakdown

| | | FTSE Emerging High Dividend Low Volatility | | FTSE Emerging | | |
|----------|---------------------------------------|--|--------|---------------|--------|--------|
| ICB Code | ICB Supersector | No. of Cons | Wgt % | No. of Cons | Wgt % | Diff % |
| 1010 | Technology | 10 | 7.86 | 230 | 26.99 | -19.13 |
| 1510 | Telecommunications | 2 | 1.40 | 74 | 3.87 | -2.47 |
| 2010 | Health Care | 2 | 0.05 | 178 | 3.22 | -3.16 |
| 3010 | Banks | 49 | 21.89 | 166 | 17.08 | 4.81 |
| 3020 | Financial Services | 4 | 1.20 | 116 | 2.88 | -1.68 |
| 3030 | Insurance | 5 | 2.24 | 44 | 2.64 | -0.41 |
| 3510 | Real Estate | 5 | 3.98 | 100 | 2.06 | 1.92 |
| 4010 | Automobiles and Parts | 4 | 1.85 | 69 | 2.72 | -0.87 |
| 4020 | Consumer Products and Services | 2 | 0.32 | 83 | 2.59 | -2.27 |
| 4030 | Media | - | - | 30 | 0.32 | -0.32 |
| 4040 | Retailers | 6 | 1.80 | 51 | 3.82 | -2.02 |
| 4050 | Travel and Leisure | 2 | 1.38 | 43 | 1.53 | -0.15 |
| 4510 | Food Beverage and Tobacco | 6 | 3.15 | 114 | 3.55 | -0.41 |
| 4520 | Personal Care Drug and Grocery Stores | - | - | 51 | 1.84 | -1.84 |
| 5010 | Construction and Materials | 5 | 1.67 | 88 | 2.12 | -0.45 |
| 5020 | Industrial Goods and Services | 13 | 6.30 | 283 | 6.24 | 0.06 |
| 5510 | Basic Resources | 13 | 10.34 | 139 | 4.27 | 6.07 |
| 5520 | Chemicals | 12 | 5.37 | 109 | 1.82 | 3.55 |
| 6010 | Energy | 22 | 19.66 | 112 | 6.59 | 13.07 |
| 6510 | Utilities | 11 | 9.55 | 139 | 3.87 | 5.68 |
| Totals | | 173 | 100.00 | 2219 | 100.00 | |

Index Characteristics

| Attributes | FTSE Emerging High Dividend Low Volatility | FTSE Emerging |
|-------------------------|--|---------------|
| Number of constituents | 173 | 2219 |
| Dividend Yield % | 7.92 | 2.85 |
| Constituent (Wgt %) | | |
| Average | 0.58 | 0.04 |
| Largest | 3.32 | 9.79 |
| Median | 0.41 | 0.01 |
| Top 10 Holdings (Wgt %) | 18.96 | 24.52 |

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659