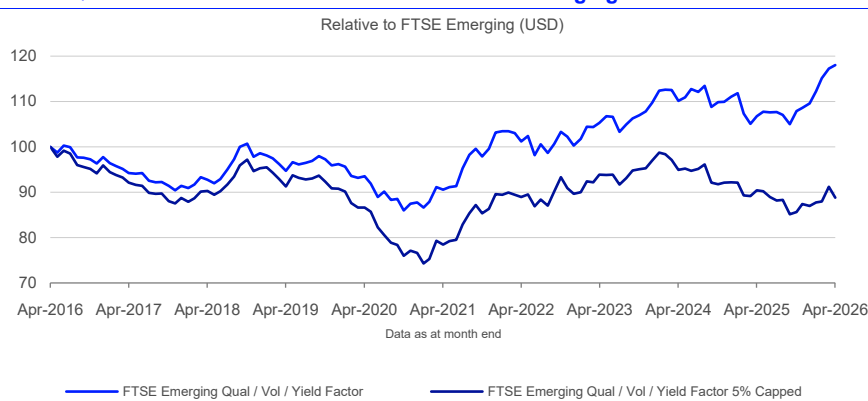


FTSE Emerging Qual/Vol/Yield Factor Indices

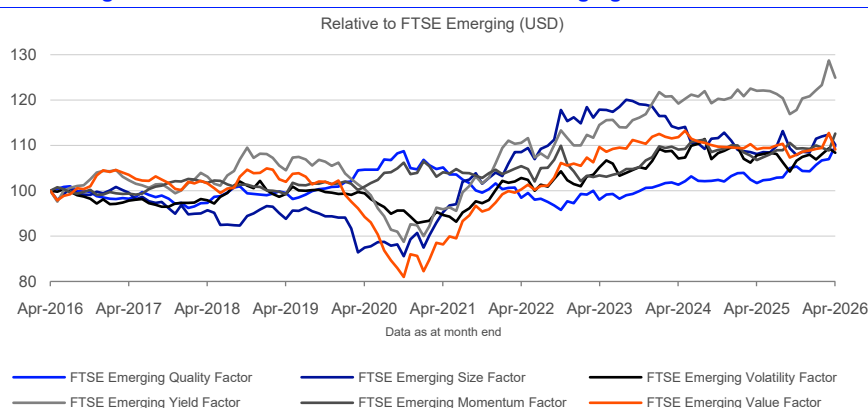
Data as at: 30 April 2026

The FTSE Global Factor Index Series is a new suite of benchmarks designed to represent the performance of specific individual factor characteristics and combinations of these factors. The factors represent common factor characteristics for which there is a broad academic and practitioner consensus, supported by a body of empirical evidence across different geographies and time periods.

10-Year Qual/Vol/Yield Performance relative to FTSE Emerging - Total Return



10-Year Single Factors Performance relative to FTSE Emerging - Total Return



FEATURES

Coverage

Derived from the FTSE Emerging Index, which represents large and mid cap companies in Emerging markets.

Objective

The FTSE Global Factor Index series uses a common methodology to achieve controlled exposure to target factor(s), whilst considering levels of diversification and capacity.

Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

Capping

The company level capping is applied quarterly using prices as at the close of business on the second Friday in March, June, September and December.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies and 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.

Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Emerging Qual / Vol / Yield Factor	6.7	17.3	15.6	45.5	83.4	71.4	22.4	11.4	13.3	14.4	15.4
FTSE Emerging Qual / Vol / Yield Factor 5% Capped	2.7	11.2	9.5	29.2	54.9	49.0	15.7	8.3	10.0	12.6	13.2
FTSE Emerging Quality Factor	5.5	11.9	13.0	42.1	83.4	37.6	22.4	6.6	16.4	16.7	17.6
FTSE Emerging Size Factor	0.3	9.5	9.0	34.1	52.9	52.1	15.2	8.8	12.8	14.4	14.7
FTSE Emerging Volatility Factor	2.9	9.0	7.7	32.2	68.7	50.7	19.0	8.6	12.8	13.6	13.9
FTSE Emerging Yield Factor	3.8	13.7	10.9	34.7	78.6	71.5	21.3	11.4	10.5	14.4	13.7
FTSE Emerging Momentum Factor	3.9	10.5	10.6	38.8	78.3	42.4	21.3	7.3	16.0	15.7	15.5
FTSE Emerging Value Factor	1.3	8.4	7.5	31.4	62.8	62.9	17.6	10.2	11.3	15.2	14.0
FTSE Emerging	1.5	7.2	7.3	31.6	63.7	31.6	17.8	5.6	14.1	15.1	15.7

* 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 Qual / Vol / Yield Factor	16.2	24.0	-6.2	17.6	5.3	17.7	-19.2	19.4	14.2	24.8
FTSE Emerging Qual / Vol / Yield Factor 5% Capped	15.0	22.6	-6.6	14.9	-2.5	17.0	-16.8	18.0	7.2	19.3
FTSE Emerging Quality Factor	13.3	30.9	-11.4	22.7	19.9	-2.9	-20.5	13.0	15.6	27.8
FTSE Emerging Size Factor	15.3	29.0	-13.9	18.3	11.4	14.7	-7.2	11.4	5.6	23.6
FTSE Emerging Volatility Factor	13.1	31.4	-8.7	17.2	8.0	7.9	-15.8	14.6	16.0	24.6
FTSE Emerging Yield Factor	22.0	27.0	-6.0	18.4	0.5	14.9	-13.8	18.3	14.0	26.8
FTSE Emerging Momentum Factor	10.8	36.5	-14.1	21.5	18.1	0.8	-17.2	12.3	15.5	25.6
FTSE Emerging Value Factor	20.0	27.0	-9.8	18.6	-3.3	13.8	-9.5	15.1	10.4	25.7
FTSE Emerging	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8	26.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Qual / Vol / Yield Factor	3.3	1.6	0.7	0.7	-9.0	-16.2	-29.2	-35.3
FTSE Emerging Qual / Vol / Yield Factor 5% Capped	2.8	1.3	0.6	0.5	-7.8	-15.2	-26.3	-36.5
FTSE Emerging Quality Factor	2.5	1.4	0.4	0.6	-10.6	-16.2	-38.2	-41.9
FTSE Emerging Size Factor	2.6	1.1	0.6	0.6	-10.3	-16.5	-21.5	-40.4
FTSE Emerging Volatility Factor	2.4	1.4	0.6	0.7	-9.9	-14.2	-27.2	-33.2
FTSE Emerging Yield Factor	3.2	1.5	0.8	0.7	-8.3	-12.6	-27.0	-35.2
FTSE Emerging Momentum Factor	2.3	1.4	0.5	0.6	-11.5	-16.3	-29.1	-36.5
FTSE Emerging Value Factor	2.7	1.2	0.7	0.6	-9.5	-15.1	-24.1	-38.3
FTSE Emerging	2.2	1.2	0.4	0.6	-10.9	-15.1	-32.9	-35.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

INFORMATION

Index Universe

FTSE Emerging Index

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

History

Available from September 2001

Top 10 Constituents - Qual/Vol/Yield

Constituent	Country/Market	ICB Industry	FTSE Emerging Qual / Vol / Yield Factor (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	30.62	15.87	14.74
MediaTek	Taiwan	Technology	2.97	1.17	1.80
Infosys	India	Technology	1.98	0.42	1.57
Saudi Aramco	Saudi Arabia	Energy	1.75	0.43	1.32
Petrochina (H)	China	Energy	1.66	0.31	1.35
Itausa PN	Brazil	Financials	1.64	0.16	1.48
Vale SA	Brazil	Basic Materials	1.51	0.57	0.94
China Shenhua Energy (H)	China	Energy	1.23	0.20	1.03
Tata Consultancy Services	India	Technology	1.02	0.26	0.76
PICC Property & Casualty (H)	China	Financials	1.01	0.12	0.89
Totals			45.39	19.51	

ICB Industry Breakdown - Qual/Vol/Yield

ICB Code	ICB Industry	FTSE Emerging Qual / Vol / Yield Factor		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	58	42.62	263	32.59	10.03
15	Telecommunications	36	5.14	76	4.12	1.03
20	Health Care	48	1.75	179	3.18	-1.43
30	Financials	46	8.85	346	21.02	-12.17
35	Real Estate	26	1.87	98	1.76	0.12
40	Consumer Discretionary	87	4.94	278	9.70	-4.76
45	Consumer Staples	84	5.87	156	3.64	2.22
50	Industrials	155	7.02	379	8.55	-1.53
55	Basic Materials	77	6.19	260	7.14	-0.95
60	Energy	63	10.48	114	5.20	5.29
65	Utilities	81	5.26	140	3.11	2.15
Totals		761	100.00	2289	100.00	

Country/Market Breakdown - Qual/Vol/Yield

Country/Market	FTSE Emerging Qual / Vol / Yield Factor		FTSE Emerging		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	46	8.86	67	4.96	3.90
Chile	10	0.34	21	0.70	-0.36
China	311	19.51	1275	29.39	-9.87
Colombia	3	0.15	6	0.21	-0.07
Czech Rep.	1	0.22	4	0.15	0.08
Egypt	1	0.09	2	0.07	0.02
Greece	18	0.76	30	0.73	0.03
Hungary	3	0.58	6	0.44	0.13
Iceland	2	0.02	7	0.07	-0.05
India	78	9.21	276	15.98	-6.76
Indonesia	21	1.37	39	0.88	0.49
Kuwait	2	0.11	8	0.72	-0.61
Malaysia	27	1.91	38	1.63	0.28
Mexico	24	4.05	34	2.32	1.73
Philippines	17	0.64	23	0.41	0.23
Qatar	9	0.69	17	0.67	0.03
Romania	4	0.33	6	0.13	0.20
Saudi Arabia	36	4.97	64	3.38	1.60
South Africa	17	1.48	41	3.92	-2.44
Taiwan	65	39.61	132	29.01	10.60
Thailand	32	2.17	44	1.54	0.63
Turkiye	14	0.39	115	1.08	-0.69
UAE	20	2.52	34	1.60	0.92
Totals	761	100.00	2289	100.00	

Index Characteristics - FTSE Emerging Qual/Vol/Yield

Attributes	FTSE Emerging Qual / Vol / Yield Factor	FTSE Emerging Qual / Vol / Yield Factor 5% Capped
Number of constituents	761	761
Dividend Yield %	3.50	4.42
Constituent (Wgt %)		
Average	0.13	0.13
Largest	30.62	5.49
Median	0.03	0.04
Top 10 Holdings (Wgt %)	45.39	25.63

Index Characteristics - FTSE Emerging Single Factors

Attributes	FTSE Emerging Quality Factor	FTSE Emerging Size Factor	FTSE Emerging Volatility Factor	FTSE Emerging Yield Factor
Number of constituents	714	1605	563	207
Dividend Yield %	2.05	2.83	2.92	5.05
Constituent (Wgt %)				
Average	0.14	0.06	0.18	0.48
Largest	30.08	0.94	22.72	4.10
Median	0.03	0.03	0.06	0.30
Top 10 Holdings (Wgt %)	48.78	6.66	40.71	23.83

Index Characteristics - FTSE Emerging Single Factors (cont.)

Attributes	FTSE Emerging Momentum Factor	FTSE Emerging Value Factor	FTSE Emerging
Number of constituents	1339	1386	2289
Dividend Yield %	2.18	4.00	2.42
Constituent (Wgt %)			
Average	0.08	0.07	0.04
Largest	25.98	3.10	15.87
Median	0.02	0.02	0.01
Top 10 Holdings (Wgt %)	37.05	19.58	29.09

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