

FTSE India Quality and Yield Select Index

Data as at: 30 September 2025

The FTSE India Quality and Yield Select Index is designed to reflect the performance of relatively high quality and high yield Indian securities as measured by the relevant screening criteria. Yield is measured by the trailing 12-month dividend yield, while quality is defined as a composite of profitability and leverage. The index is reviewed semi-annually in March and September, with quarterly capping applied.

10-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 India Quality and Yield Select | -6.8 | 1.5 | -1.1 | -11.4 | 47.4 | 108.5 | 13.8 | 15.8 | 15.2 | 13.6 | 15.7 |
| FTSE India | -6.4 | 2.8 | -0.5 | -11.1 | 45.1 | 104.3 | 13.2 | 15.4 | 15.6 | 13.9 | 16.0 |

^{*} Compound annual returns measured over 3 and 5 years respectively

Year-on-Year Performance - Total Return

| Index % (USD) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|--|------|------|------|------|------|------|------|------|------|------|
| FTSE India Quality and Yield Select | -3.9 | 1.3 | 41.9 | -7.1 | 5.6 | 22.9 | 29.7 | -8.4 | 28.2 | 13.3 |
| FTSE India | -4.2 | 0.9 | 41.1 | -8.7 | 6.4 | 16.9 | 29.3 | -8.0 | 25.8 | 13.3 |

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|-------------------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE India Quality and Yield Select | -0.7 | 1.1 | 1.0 | 0.6 | -20.4 | -21.3 | -21.5 | -41.7 |
| FTSE India | -0.7 | 1.0 | 1.0 | 0.5 | -21.3 | -22.2 | -22.2 | -44.0 |

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 free-float weighted to ensure that only the investable opportunity set is included within the index.

Liquidity

Stocks are screened to ensure that the index is tradable

Transparency

The index uses a transparent, rules-based construction process. 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.

^{**} Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Top 10 Constituents

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|---------------------------|--------------------------------------|-----------------|-------|
| HDFC Bank | Banks | 121,356 | 7.92 |
| Reliance Industries | Oil Gas and Coal | 104,661 | 6.83 |
| ICICI Bank | Banks | 80,076 | 5.22 |
| Bharti Airtel | Telecommunications Service Providers | 58,017 | 3.78 |
| Infosys | Software and Computer Services | 57,181 | 3.73 |
| Mahindra&Mahindra | Automobiles and Parts | 35,934 | 2.34 |
| Tata Consultancy Services | Software and Computer Services | 33,231 | 2.17 |
| Bajaj Finance | Finance and Credit Services | 31,600 | 2.06 |
| Axis Bank | Banks | 29,217 | 1.91 |
| Larsen & Toubro | Construction and Materials | 27,769 | 1.81 |
| Totals | | 579,043 | 37.77 |

ICB Industry Breakdown

| | | FTSE India Quality and Yield Select | | FTSE | | |
|----------|------------------------|--|--------|-------------|--------|--------|
| ICB Code | ICB Industry | No. of Cons | Wgt % | No. of Cons | Wgt % | Diff % |
| 10 | Technology | 14 | 10.23 | 17 | 10.18 | 0.05 |
| 15 | Telecommunications | 4 | 4.18 | 7 | 4.16 | 0.03 |
| 20 | Health Care | 21 | 6.74 | 22 | 6.15 | 0.60 |
| 30 | Financials | 34 | 25.01 | 61 | 27.66 | -2.65 |
| 35 | Real Estate | 5 | 1.19 | 7 | 1.39 | -0.20 |
| 40 | Consumer Discretionary | 32 | 12.97 | 36 | 12.26 | 0.71 |
| 45 | Consumer Staples | 14 | 6.23 | 17 | 6.12 | 0.11 |
| 50 | Industrials | 44 | 12.76 | 49 | 12.32 | 0.45 |
| 55 | Basic Materials | 25 | 6.90 | 25 | 6.11 | 0.79 |
| 60 | Energy | 12 | 10.22 | 14 | 9.61 | 0.61 |
| 65 | Utilities | 11 | 3.56 | 15 | 4.05 | -0.49 |
| Totals | | 216 | 100.00 | 270 | 100.00 | |

Index Characteristics

| Attributes | FTSE India Quality and Yield Select | FTSE India |
|-----------------------------------|-------------------------------------|------------|
| Number of constituents | 216 | 270 |
| Net MCap (USDm) | 1,532,955 | 1,731,809 |
| Dividend Yield % | 1.26 | 1.16 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 7,097 | 6,414 |
| Largest | 121,356 | 121,356 |
| Smallest | 266 | 266 |
| Median | 3,225 | 3,024 |
| Weight of Largest Constituent (%) | 7.92 | 7.01 |
| Top 10 Holdings (% Index MCap) | 37.77 | 33.44 |

INFORMATION

Index Universe

FTSE India Index

Index Launch

18 March 2019

Base Date

21 March 2003

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Semi-annually in March and September

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