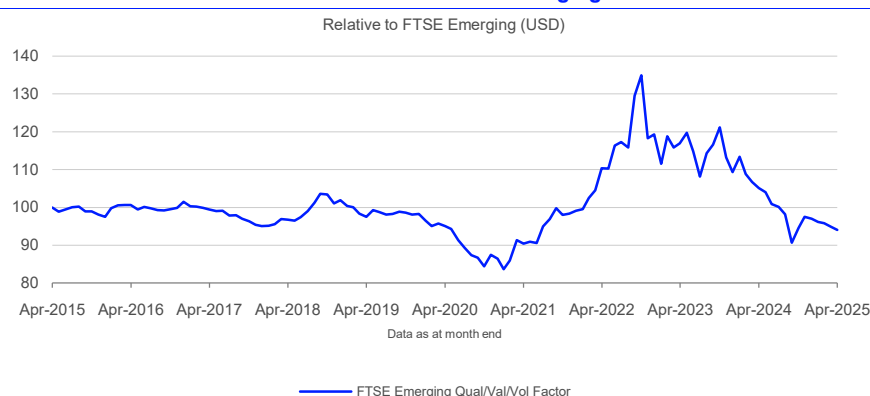


# FTSE Emerging Qual/Val/Vol Factor Index

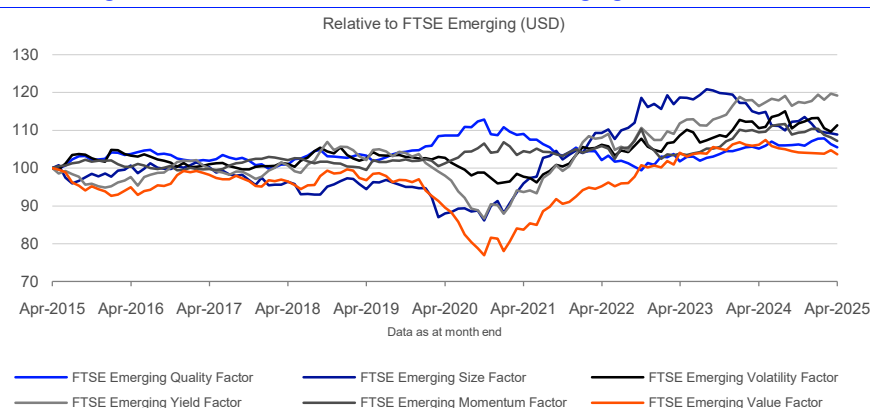
Data as at: 30 April 2025

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/Val/Vol Performance relative to FTSE Emerging - Total Return



## 10-Year Single Factors Performance relative to FTSE Emerging - 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 Qual/Val/Vol Factor	-	-	-	-	-	-	-	-	-	-	-
FTSE Emerging Quality Factor	0.2	-0.1	1.6	12.2	21.2	42.9	6.6	7.4	18.0	17.9	16.5
FTSE Emerging Size Factor	1.5	-2.6	0.4	6.3	16.9	81.8	5.3	12.7	15.1	15.4	14.9
FTSE Emerging Volatility Factor	0.6	0.1	1.5	12.6	23.1	59.5	7.2	9.8	14.1	14.4	13.1
FTSE Emerging Yield Factor	2.1	2.0	4.4	14.5	29.5	78.9	9.0	12.3	14.9	15.7	14.1
FTSE Emerging Momentum Factor	-0.7	-1.5	0.1	9.4	18.8	55.6	5.9	9.2	16.5	15.6	14.4
FTSE Emerging Value Factor	2.1	0.1	2.8	9.2	27.7	70.4	8.5	11.2	15.7	16.2	14.6
FTSE Emerging	2.3	0.6	3.1	11.8	17.3	47.1	5.5	8.0	15.6	16.4	15.1

\* 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

## 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.

### 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.

Year-on-Year Performance - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Emerging Qual/Vol/Vol Factor	-17.1	18.1	24.1	-6.8	16.3	1.6	14.7	0.0	0.0	0.0
FTSE Emerging Quality Factor	-13.7	13.3	30.9	-11.4	22.7	19.9	-2.9	-20.5	13.0	15.6
FTSE Emerging Size Factor	-14.8	15.3	29.0	-13.9	18.3	11.4	14.7	-7.2	11.4	5.6
FTSE Emerging Volatility Factor	-15.9	13.1	31.4	-8.7	17.2	8.0	7.9	-15.8	14.6	16.0
FTSE Emerging Yield Factor	-19.4	22.0	27.0	-6.0	18.4	0.5	14.9	-13.8	18.3	14.0
FTSE Emerging Momentum Factor	-13.5	10.8	36.5	-14.1	21.5	18.1	0.8	-17.2	12.3	15.5
FTSE Emerging Value Factor	-18.3	20.0	27.0	-9.8	18.6	-3.3	13.8	-9.5	15.1	10.4
FTSE Emerging	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8

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/Vol Factor	-	-	-	-	-	-	-	-
FTSE Emerging Quality Factor	0.7	0.4	0.4	0.3	-16.2	-21.7	-41.9	-41.9
FTSE Emerging Size Factor	0.4	0.4	0.9	0.3	-16.5	-16.5	-21.5	-40.4
FTSE Emerging Volatility Factor	0.9	0.5	0.7	0.3	-14.2	-17.4	-27.2	-33.2
FTSE Emerging Yield Factor	0.9	0.6	0.9	0.4	-12.6	-17.0	-27.0	-37.5
FTSE Emerging Momentum Factor	0.6	0.4	0.6	0.3	-16.3	-16.3	-33.6	-36.5
FTSE Emerging Value Factor	0.6	0.5	0.8	0.3	-15.1	-15.1	-24.1	-39.1
FTSE Emerging	0.7	0.4	0.5	0.2	-15.1	-18.4	-34.8	-35.1

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

Index Characteristics - FTSE Emerging Qual/Vol/Vol

Attributes	FTSE Emerging Qual/Vol/Vol Factor
Number of constituents	611
Constituent (Wgt %)	
Average	0.16
Largest	3.51
Median	0.06
Top 10 Holdings (Wgt %)	22.70

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	681	1650	521	179
Dividend Yield %	2.57	3.23	3.32	6.34
Constituent (Wgt %)				
Average	0.15	0.06	0.19	0.56
Largest	15.86	0.94	14.36	3.65
Median	0.04	0.02	0.08	0.36
Top 10 Holdings (Wgt %)	39.69	5.30	34.05	25.03

Index Characteristics - FTSE Emerging Single Factors (cont.)

Attributes	FTSE Emerging Momentum Factor	FTSE Emerging Value Factor	FTSE Emerging
Number of constituents	1229	1340	2253
Dividend Yield %	2.71	5.16	2.90
Constituent (Wgt %)			
Average	0.08	0.07	0.04
Largest	12.39	3.08	8.65
Median	0.02	0.03	0.01
Top 10 Holdings (Wgt %)	36.17	18.95	25.35

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

5 August 2014 and 11 August 2015

Base Date

20 September 2013

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

Annually in September. Additional review in March for Momentum Factor indices.

History

Available from September 2001

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