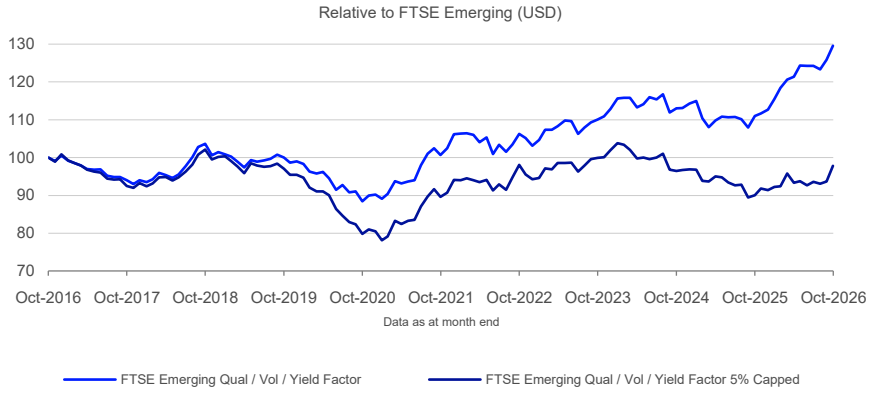
FTSE Emerging Qual/Vol/Yield Factor Indices

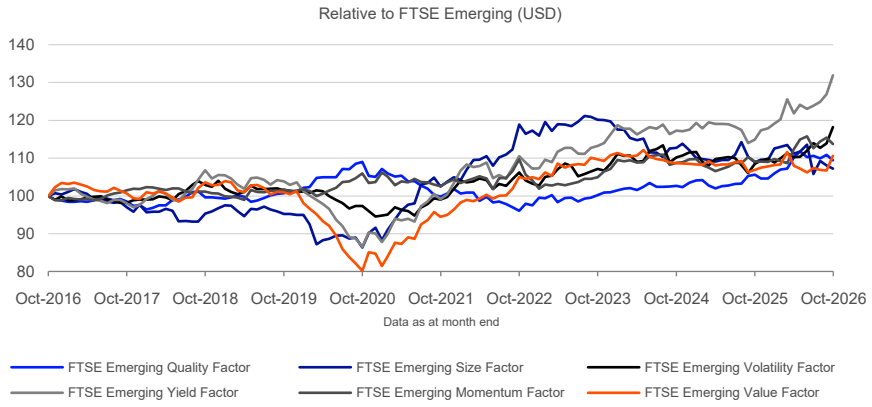
Data as at: 30 October 2026

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	-1.0	3.8	20.0	21.8	94.2	70.0	24.8	11.2	15.7	15.7	15.3
FTSE Emerging Qual / Vol / Yield Factor 5% Capped	-0.8	2.0	11.7	13.4	61.5	44.1	17.3	7.6	11.6	13.3	13.1
FTSE Emerging Quality Factor	-6.0	-3.4	9.2	8.1	80.2	44.8	21.7	7.7	18.8	18.0	17.6
FTSE Emerging Size Factor	-3.7	-6.1	2.3	2.8	47.3	38.2	13.8	6.7	15.2	15.6	15.5
FTSE Emerging Volatility Factor	-1.6	4.2	12.3	13.6	82.0	57.7	22.1	9.5	14.0	14.2	13.7
FTSE Emerging Yield Factor	1.2	5.3	16.8	19.8	92.2	75.9	24.3	12.0	12.1	15.0	13.8
FTSE Emerging Momentum Factor	-4.1	-1.5	9.0	8.8	78.8	46.5	21.4	7.9	19.0	17.7	15.7
FTSE Emerging Value Factor	-2.2	-0.4	7.1	8.0	66.4	54.7	18.5	9.1	12.0	15.1	13.9
FTSE Emerging	-5.0	-2.7	4.4	4.3	65.0	32.1	18.2	5.7	15.8	15.9	15.6

* 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	1.3	1.6	0.7	0.7	-9.0	-16.2	-29.2	-35.3
FTSE Emerging Qual / Vol / Yield Factor 5% Capped	1.1	1.3	0.6	0.5	-7.8	-15.2	-26.3	-36.5
FTSE Emerging Quality Factor	0.4	1.3	0.4	0.5	-10.6	-16.2	-33.1	-41.9
FTSE Emerging Size Factor	0.1	0.9	0.4	0.5	-11.5	-16.5	-20.3	-40.4
FTSE Emerging Volatility Factor	0.9	1.6	0.7	0.6	-9.9	-14.2	-27.2	-33.2
FTSE Emerging Yield Factor	1.5	1.6	0.9	0.7	-8.3	-12.6	-27.0	-35.2
FTSE Emerging Momentum Factor	0.4	1.3	0.5	0.5	-11.5	-16.3	-25.0	-36.5
FTSE Emerging Value Factor	0.6	1.2	0.7	0.6	-9.5	-15.1	-24.1	-38.3
FTSE Emerging	0.2	1.2	0.4	0.5	-10.9	-15.1	-29.9	-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	29.78	17.72	12.06
Tencent Holdings (P Chip)	China	Technology	3.51	3.06	0.44
Infosys	India	Technology	1.69	0.44	1.24
Itausa PN	Brazil	Financials	1.55	0.13	1.41
Saudi Aramco	Saudi Arabia	Energy	1.40	0.41	0.99
Hon Hai Precision Industry	Taiwan	Technology	1.35	0.92	0.43
Vale SA	Brazil	Basic Materials	1.26	0.41	0.85
Bharti Airtel	India	Telecommunications	1.21	0.65	0.56
Tata Consultancy Services	India	Technology	1.15	0.27	0.87
Petrochina (H)	China	Energy	1.08	0.29	0.79
Totals			**43.98**	**24.30**	

ICB Industry Breakdown - Qual/Vol/Yield

		FTSE Emerging Qual / Vol / Yield Factor		FTSE Emerging		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	43	42.23	313	35.93	6.29
15	Telecommunications	38	7.17	75	3.86	3.31
20	Health Care	31	1.73	165	3.42	-1.70
30	Financials	32	8.04	340	21.65	-13.61
35	Real Estate	25	2.26	91	1.77	0.49
40	Consumer Discretionary	80	5.93	260	8.47	-2.54
45	Consumer Staples	71	6.68	146	3.36	3.32
50	Industrials	124	6.85	393	7.69	-0.84
55	Basic Materials	58	5.59	268	6.35	-0.76
60	Energy	42	8.63	111	4.76	3.86
65	Utilities	73	4.90	136	2.73	2.17
Totals		**617**	**100.00**	**2298**	**100.00**	

Country/Market Breakdown - Qual/Vol/Yield

	FTSE Emerging Qual / Vol / Yield Factor		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	41	8.99	64	4.16	4.83
Chile	11	0.53	21	0.63	-0.11
China	229	16.52	1315	26.41	-9.90
Colombia	3	0.17	8	0.30	-0.14
Czech Rep.	3	0.25	5	0.15	0.09
Egypt	2	0.14	3	0.08	0.06
Hungary	3	0.39	6	0.44	-0.05
Iceland	4	0.09	7	0.07	0.02
India	77	13.56	274	16.05	-2.49
Indonesia	16	1.15	35	0.61	0.54
Kuwait	2	0.14	8	0.68	-0.54
Malaysia	24	2.13	37	1.57	0.55
Mexico	26	4.87	35	2.30	2.57
Philippines	14	0.53	21	0.40	0.13
Qatar	9	0.54	17	0.62	-0.07
Romania	2	0.21	6	0.15	0.06
Saudi Arabia	32	3.88	64	3.13	0.75
South Africa	17	2.69	41	3.74	-1.06
Taiwan	46	37.64	136	34.48	3.16
Thailand	25	2.27	40	1.53	0.74
Turkiye	6	0.09	113	0.71	-0.62
UAE	24	3.25	36	1.75	1.49
Vietnam	1	0.01	6	0.04	-0.03
Totals	**617**	**100.00**	**2298**	**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	617	617
Dividend Yield %	3.55	4.45
Constituent (Wgt %)		
Average	0.16	0.16
Largest	29.78	4.97
Median	0.04	0.05
Top 10 Holdings (Wgt %)	43.98	24.09

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	614	1715	601	215
Dividend Yield %	2.23	3.23	2.94	5.16
Constituent (Wgt %)				
Average	0.16	0.06	0.17	0.47
Largest	29.63	1.04	26.09	5.59
Median	0.05	0.02	0.06	0.30
Top 10 Holdings (Wgt %)	44.49	8.73	41.31	22.97

Index Characteristics - FTSE Emerging Single Factors (cont.)

Attributes	FTSE Emerging Momentum Factor	FTSE Emerging Value Factor	FTSE Emerging
Number of constituents	1269	1321	2298
Dividend Yield %	2.38	4.11	2.57
Constituent (Wgt %)			
Average	0.08	0.08	0.04
Largest	26.93	6.63	17.72
Median	0.02	0.02	0.01
Top 10 Holdings (Wgt %)	37.71	21.47	30.24

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