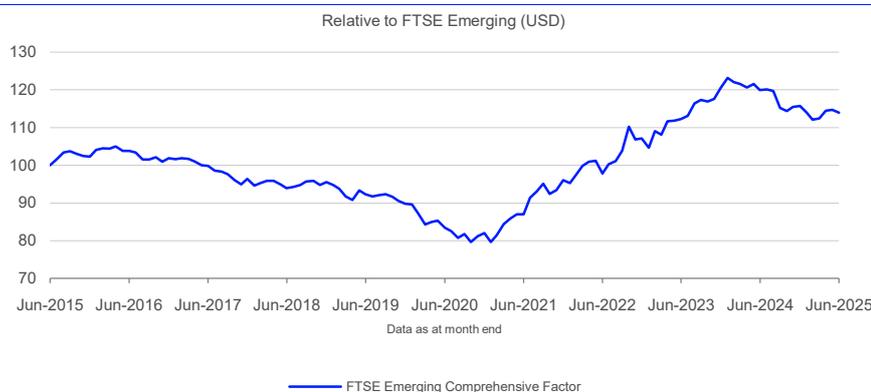


FTSE Emerging Comprehensive Factor Index

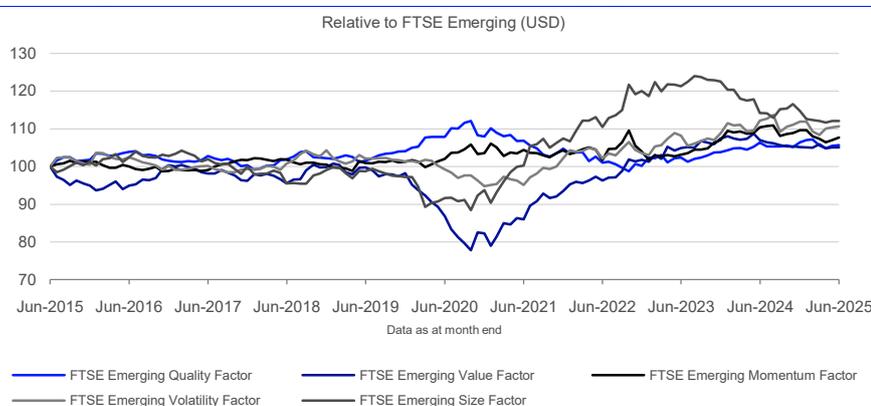
Data as at: 30 June 2025

The FTSE Emerging Comprehensive Factor Index is a benchmark designed to capture exposure to five factors – Quality, Value, Momentum, Low Volatility and Size. These 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 Comprehensive Factor 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 Comprehensive Factor	11.2	10.6	10.6	10.9	57.0	101.6	16.2	15.0	12.5	13.1	13.1
FTSE Emerging Quality Factor	9.9	11.4	11.4	16.0	40.9	44.6	12.1	7.7	18.4	17.3	16.4
FTSE Emerging Value Factor	9.0	12.2	12.2	14.6	47.1	78.8	13.7	12.3	15.7	15.9	14.6
FTSE Emerging Momentum Factor	10.1	10.3	10.3	13.9	42.6	55.8	12.6	9.3	16.8	15.2	14.3
FTSE Emerging Volatility Factor	12.1	11.0	11.0	15.1	46.0	64.6	13.4	10.5	14.3	13.9	13.1
FTSE Emerging Size Factor	9.8	9.7	9.7	14.6	36.6	80.6	11.0	12.5	15.4	14.8	14.7
FTSE Emerging	9.8	12.3	12.3	16.8	34.7	47.7	10.4	8.1	15.8	15.8	15.0

* 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 Comprehensive Factor	-13.6	13.1	25.4	-13.8	13.3	5.5	17.2	-7.3	22.7	8.3
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 Value Factor	-18.3	20.0	27.0	-9.8	18.6	-3.3	13.8	-9.5	15.1	10.4
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 Volatility Factor	-15.9	13.1	31.4	-8.7	17.2	8.0	7.9	-15.8	14.6	16.0
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	-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 Comprehensive Factor	0.8	1.3	1.1	0.4	-14.6	-14.6	-20.1	-42.0
FTSE Emerging Quality Factor	0.8	0.7	0.5	0.4	-16.2	-18.0	-41.9	-41.9
FTSE Emerging Value Factor	0.9	0.9	0.8	0.3	-15.1	-15.1	-24.1	-38.3
FTSE Emerging Momentum Factor	0.8	0.9	0.6	0.4	-16.3	-16.3	-33.6	-36.5
FTSE Emerging Volatility Factor	1.0	1.0	0.8	0.4	-14.2	-14.2	-27.2	-33.2
FTSE Emerging Size Factor	0.9	0.8	0.9	0.4	-16.5	-16.5	-21.5	-40.4
FTSE Emerging	1.0	0.7	0.5	0.3	-15.1	-15.8	-34.8	-35.1

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

Drawdown - based on daily data

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE Emerging Comprehensive Factor (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Pegatron	Taiwan	Technology	1.28	0.06	1.22
Yangzijiang Shipbuilding Holdings (S Chip)	China	Industrials	0.87	0.05	0.82
Richter	Hungary	Health Care	0.84	0.05	0.80
Asustek Computer Inc	Taiwan	Technology	0.82	0.18	0.64
Coforge	India	Technology	0.80	0.08	0.71
MOL	Hungary	Energy	0.69	0.05	0.64
People's Insurance Company Group of China (H)	China	Financials	0.66	0.08	0.58
Tech Mahindra	India	Technology	0.66	0.14	0.52
Cemig PN	Brazil	Utilities	0.65	0.04	0.62
Tenaga Nasional	Malaysia	Utilities	0.58	0.18	0.40
Totals			7.85	0.91	

ICB Industry Breakdown - Comprehensive Factor

ICB Code	ICB Industry	FTSE Emerging Comprehensive Factor		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	164	16.88	237	26.91	-10.04
15	Telecommunications	55	6.02	75	4.96	1.06
20	Health Care	80	4.67	188	3.61	1.06
30	Financials	222	13.83	338	24.20	-10.36
35	Real Estate	52	3.70	98	2.03	1.67
40	Consumer Discretionary	189	11.28	277	12.11	-0.83
45	Consumer Staples	95	7.96	164	4.56	3.40
50	Industrials	257	13.99	378	7.60	6.39
55	Basic Materials	139	6.77	247	5.58	1.19
60	Energy	70	6.45	116	5.17	1.28
65	Utilities	106	8.46	141	3.28	5.18
Totals		1429	100.00	2259	100.00	

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

28 September 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

Country/Market Breakdown - Comprehensive Factor

Country/Market	FTSE Emerging Comprehensive Factor		FTSE Emerging		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	67	7.73	75	4.36	3.38
Chile	19	2.33	20	0.58	1.75
China	605	21.62	1245	32.68	-11.06
Colombia	4	0.22	5	0.13	0.09
Czech Rep.	4	0.36	4	0.17	0.20
Egypt	1	0.20	1	0.05	0.16
Greece	23	3.48	28	0.78	2.70
Hungary	5	2.21	5	0.34	1.88
Iceland	7	0.61	8	0.09	0.52
India	216	15.72	262	21.63	-5.91
Indonesia	30	1.94	39	1.27	0.67
Kuwait	8	0.42	8	0.86	-0.45
Malaysia	37	3.96	40	1.67	2.29
Mexico	35	4.66	37	2.19	2.47
Philippines	21	1.66	23	0.55	1.11
Qatar	16	1.81	17	0.84	0.97
Romania	7	0.85	7	0.16	0.69
Saudi Arabia	54	2.61	66	3.91	-1.30
South Africa	38	6.68	40	3.57	3.11
Taiwan	115	13.43	129	19.97	-6.53
Thailand	44	2.46	46	1.38	1.07
Turkiye	46	2.41	118	0.93	1.48
UAE	27	2.63	36	1.89	0.74
Totals	1429	100.00	2259	100.00	

Index Characteristics - FTSE Emerging Comprehensive Factor

Attributes	FTSE Emerging Comprehensive Factor
Number of constituents	1429
Dividend Yield %	4.33
Constituent (Wgt %)	
Average	0.07
Largest	1.28
Median	0.03
Top 10 Holdings (Wgt %)	7.85

Index Characteristics - FTSE Emerging Single Factors

Attributes	FTSE Emerging Quality Factor	FTSE Emerging Value Factor	FTSE Emerging Momentum Factor
Number of constituents	680	1337	1226
Dividend Yield %	2.44	4.79	2.61
Constituent (Wgt %)			
Average	0.15	0.08	0.08
Largest	18.63	3.52	14.52
Median	0.04	0.03	0.02
Top 10 Holdings (Wgt %)	40.72	19.38	37.09

Index Characteristics - FTSE Emerging Single Factors (cont.)

Attributes	FTSE Emerging Volatility Factor	FTSE Emerging Size Factor	FTSE Emerging
Number of constituents	519	1646	2259
Dividend Yield %	3.25	2.97	2.78
Constituent (Wgt %)			
Average	0.19	0.06	0.04
Largest	16.92	1.14	10.37
Median	0.07	0.02	0.01
Top 10 Holdings (Wgt %)	36.40	5.99	26.62

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