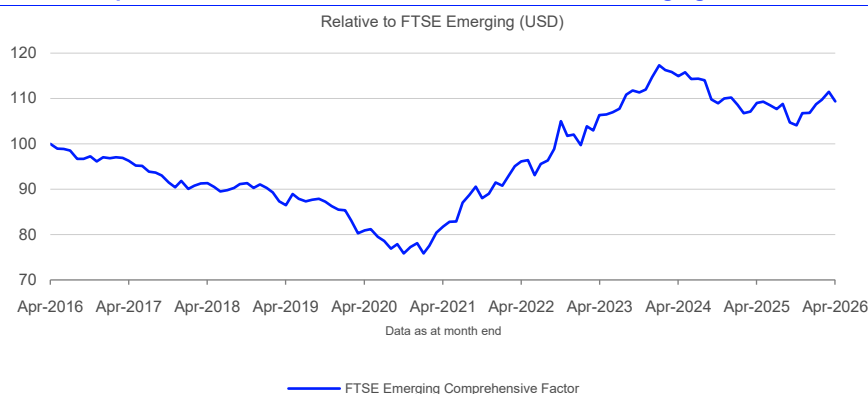


FTSE Emerging Comprehensive Factor Index

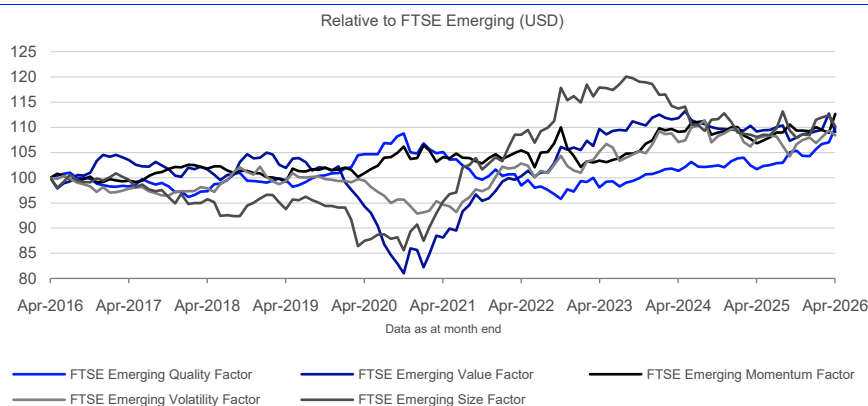
Data as at: 30 April 2026

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	2.1	12.7	9.8	32.0	68.4	76.0	19.0	12.0	11.2	12.9	13.3
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 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 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 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 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	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

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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Emerging Comprehensive Factor	13.1	25.4	-13.8	13.3	5.5	17.2	-7.3	22.7	8.3	22.6
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 Value Factor	20.0	27.0	-9.8	18.6	-3.3	13.8	-9.5	15.1	10.4	25.7
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 Volatility Factor	13.1	31.4	-8.7	17.2	8.0	7.9	-15.8	14.6	16.0	24.6
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	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 Comprehensive Factor	2.7	1.5	0.9	0.7	-9.3	-14.6	-20.1	-42.0
FTSE Emerging Quality Factor	2.5	1.4	0.4	0.6	-10.6	-16.2	-38.2	-41.9
FTSE Emerging Value Factor	2.7	1.2	0.7	0.6	-9.5	-15.1	-24.1	-38.3
FTSE Emerging Momentum Factor	2.3	1.4	0.5	0.6	-11.5	-16.3	-29.1	-36.5
FTSE Emerging Volatility Factor	2.4	1.4	0.6	0.7	-9.9	-14.2	-27.2	-33.2
FTSE Emerging Size Factor	2.6	1.1	0.6	0.6	-10.3	-16.5	-21.5	-40.4
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

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE Emerging Comprehensive Factor (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Vibra Energia SA	Brazil	Energy	1.39	0.07	1.32
Zhen Ding Technology Holding	Taiwan	Technology	1.33	0.09	1.24
Petrochina (H)	China	Energy	1.13	0.31	0.82
Tripod Technology Corp	Taiwan	Technology	1.02	0.06	0.96
MOL	Hungary	Energy	0.88	0.06	0.83
Powertech Technology	Taiwan	Technology	0.88	0.04	0.84
United Microelectronics	Taiwan	Technology	0.88	0.27	0.60
WT Microelectronics	Taiwan	Technology	0.85	0.05	0.79
Taiwan Semiconductor Manufacturing	Taiwan	Technology	0.84	15.87	-15.04
Commercial International Bank Egypt (CIB) SAE	Egypt	Financials	0.73	0.06	0.67
Totals			9.93	16.88	

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	153	16.98	263	32.59	-15.60
15	Telecommunications	52	5.01	76	4.12	0.89
20	Health Care	82	3.72	179	3.18	0.55
30	Financials	217	11.50	346	21.02	-9.52
35	Real Estate	50	4.31	98	1.76	2.55
40	Consumer Discretionary	172	9.33	278	9.70	-0.37
45	Consumer Staples	101	6.54	156	3.64	2.90
50	Industrials	267	15.41	379	8.55	6.86
55	Basic Materials	166	8.46	260	7.14	1.32
60	Energy	77	9.60	114	5.20	4.41
65	Utilities	114	9.12	140	3.11	6.01
Totals		1451	100.00	2289	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

Semi-annually in March and September

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	62	10.10	67	4.96	5.13
Chile	19	1.71	21	0.70	1.01
China	587	19.41	1275	29.39	-9.98
Colombia	5	0.70	6	0.21	0.49
Czech Rep.	4	0.17	4	0.15	0.02
Egypt	2	0.76	2	0.07	0.68
Greece	28	3.87	30	0.73	3.13
Hungary	6	1.89	6	0.44	1.44
Iceland	6	0.43	7	0.07	0.36
India	236	11.75	276	15.98	-4.23
Indonesia	31	1.60	39	0.88	0.72
Kuwait	7	0.49	8	0.72	-0.22
Malaysia	36	4.13	38	1.63	2.50
Mexico	34	5.88	34	2.32	3.56
Philippines	23	1.13	23	0.41	0.72
Qatar	16	1.16	17	0.67	0.49
Romania	6	0.90	6	0.13	0.77
Saudi Arabia	53	2.45	64	3.38	-0.93
South Africa	40	4.70	41	3.92	0.78
Taiwan	126	18.36	132	29.01	-10.65
Thailand	43	3.54	44	1.54	2.00
Turkiye	51	2.53	115	1.08	1.45
UAE	30	2.35	34	1.60	0.75
Totals	1451	100.00	2289	100.00	

Index Characteristics - FTSE Emerging Comprehensive Factor

Attributes	FTSE Emerging Comprehensive Factor
Number of constituents	1451
Dividend Yield %	3.80
Constituent (Wgt %)	
Average	0.07
Largest	1.39
Median	0.03
Top 10 Holdings (Wgt %)	9.93

Index Characteristics - FTSE Emerging Single Factors

Attributes	FTSE Emerging Quality Factor	FTSE Emerging Value Factor	FTSE Emerging Momentum Factor
Number of constituents	714	1386	1339
Dividend Yield %	2.05	4.00	2.18
Constituent (Wgt %)			
Average	0.14	0.07	0.08
Largest	30.08	3.10	25.98
Median	0.03	0.02	0.02
Top 10 Holdings (Wgt %)	48.78	19.58	37.05

Index Characteristics - FTSE Emerging Single Factors (cont.)

Attributes	FTSE Emerging Volatility Factor	FTSE Emerging Size Factor	FTSE Emerging
Number of constituents	563	1605	2289
Dividend Yield %	2.92	2.83	2.42
Constituent (Wgt %)			
Average	0.18	0.06	0.04
Largest	22.72	0.94	15.87
Median	0.06	0.03	0.01
Top 10 Holdings (Wgt %)	40.71	6.66	29.09

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