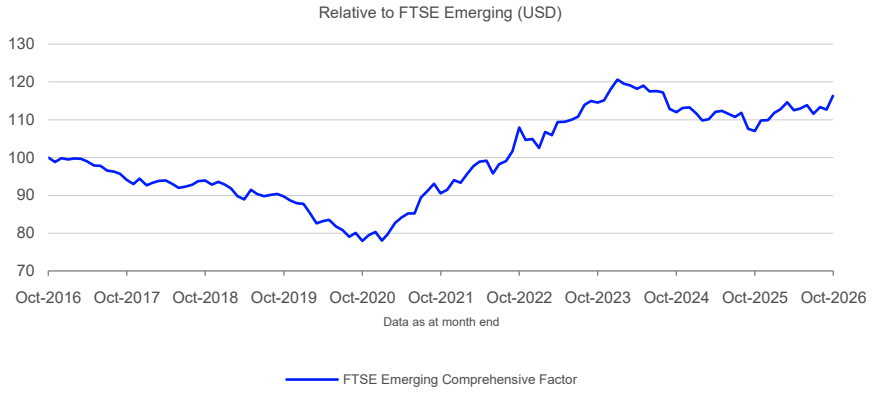
FTSE Emerging Comprehensive Factor Index

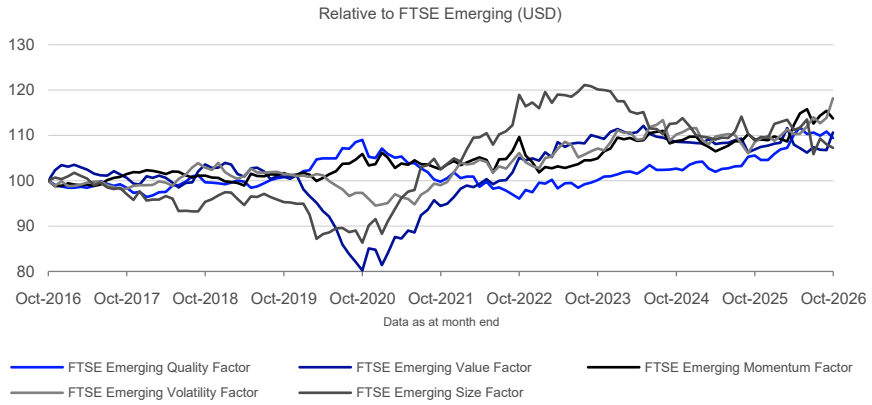
Data as at: 30 October 2026

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	-1.0	0.6	10.5	13.4	67.6	69.7	18.8	11.2	12.8	13.7	13.4
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 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 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 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 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	-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

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	1.0	1.4	0.8	0.6	-9.3	-14.6	-19.7	-42.0
FTSE Emerging Quality Factor	0.4	1.3	0.4	0.5	-10.6	-16.2	-33.1	-41.9
FTSE Emerging Value Factor	0.6	1.2	0.7	0.6	-9.5	-15.1	-24.1	-38.3
FTSE Emerging Momentum Factor	0.4	1.3	0.5	0.5	-11.5	-16.3	-25.0	-36.5
FTSE Emerging Volatility Factor	0.9	1.6	0.7	0.6	-9.9	-14.2	-27.2	-33.2
FTSE Emerging Size Factor	0.1	0.9	0.4	0.5	-11.5	-16.5	-20.3	-40.4
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

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE Emerging Comprehensive Factor (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Pegatron	Taiwan	Technology	1.25	0.06	1.19
MOL	Hungary	Energy	1.04	0.07	0.97
Novatek Microelectronics	Taiwan	Technology	0.99	0.10	0.89
WPG Holdings	Taiwan	Technology	0.99	0.05	0.94
Realtek Semiconductor	Taiwan	Technology	0.98	0.12	0.86
Taiwan Semiconductor Manufacturing	Taiwan	Technology	0.92	17.72	-16.80
Asustek Computer Inc	Taiwan	Technology	0.91	0.19	0.72
Petrochina (H)	China	Energy	0.82	0.29	0.53
Inventec Co.	Taiwan	Technology	0.77	0.04	0.72
Synnex Technology International	Taiwan	Technology	0.76	0.04	0.73
Totals			**9.43**	**18.68**	

ICB Industry Breakdown - Comprehensive Factor

		FTSE Emerging Comprehensive Factor		FTSE Emerging		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	171	21.78	313	35.93	-14.15
15	Telecommunications	49	5.11	75	3.86	1.25
20	Health Care	76	3.67	165	3.42	0.25
30	Financials	219	11.61	340	21.65	-10.05
35	Real Estate	54	4.31	91	1.77	2.55
40	Consumer Discretionary	142	9.70	260	8.47	1.23
45	Consumer Staples	100	7.25	146	3.36	3.88
50	Industrials	256	14.91	393	7.69	7.23
55	Basic Materials	151	7.53	268	6.35	1.18
60	Energy	75	7.32	111	4.76	2.56
65	Utilities	108	6.80	136	2.73	4.08
Totals		**1401**	**100.00**	**2298**	**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

	FTSE Emerging Comprehensive Factor		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	60	6.97	64	4.16	2.81
Chile	20	1.84	21	0.63	1.21
China	556	17.36	1315	26.41	-9.05
Colombia	8	0.65	8	0.30	0.35
Czech Rep.	5	0.27	5	0.15	0.12
Egypt	3	0.84	3	0.08	0.76
Hungary	6	2.22	6	0.44	1.78
Iceland	6	0.58	7	0.07	0.51
India	239	14.88	274	16.05	-1.18
Indonesia	27	1.18	35	0.61	0.57
Kuwait	7	0.43	8	0.68	-0.25
Malaysia	37	4.09	37	1.57	2.51
Mexico	35	6.15	35	2.30	3.85
Philippines	21	1.15	21	0.40	0.75
Qatar	16	0.99	17	0.62	0.37
Romania	6	1.08	6	0.15	0.93
Saudi Arabia	55	3.19	64	3.13	0.06
South Africa	40	5.33	41	3.74	1.58
Taiwan	131	21.24	136	34.48	-13.24
Thailand	40	4.65	40	1.53	3.12
Turkiye	46	1.93	113	0.71	1.22
UAE	35	2.98	36	1.75	1.23
Vietnam	2	0.01	6	0.04	-0.02
Totals	**1401**	**100.00**	**2298**	**100.00**	

Index Characteristics - FTSE Emerging Comprehensive Factor

Attributes	FTSE Emerging Comprehensive Factor
Number of constituents	1401
Dividend Yield %	3.99
Constituent (Wgt %)	
Average	0.07
Largest	1.25
Median	0.03
Top 10 Holdings (Wgt %)	9.43

Index Characteristics - FTSE Emerging Single Factors

Attributes	FTSE Emerging Quality Factor	FTSE Emerging Value Factor	FTSE Emerging Momentum Factor
Number of constituents	614	1321	1269
Dividend Yield %	2.23	4.11	2.38
Constituent (Wgt %)			
Average	0.16	0.08	0.08
Largest	29.63	6.63	26.93
Median	0.05	0.02	0.02
Top 10 Holdings (Wgt %)	44.49	21.47	37.71

Index Characteristics - FTSE Emerging Single Factors (cont.)

Attributes	FTSE Emerging Volatility Factor	FTSE Emerging Size Factor	FTSE Emerging
Number of constituents	601	1715	2298
Dividend Yield %	2.94	3.23	2.57
Constituent (Wgt %)			
Average	0.17	0.06	0.04
Largest	26.09	1.04	17.72
Median	0.06	0.02	0.01
Top 10 Holdings (Wgt %)	41.31	8.73	30.24

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv" , "Beyond Ratings®", "WMR™" , "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659