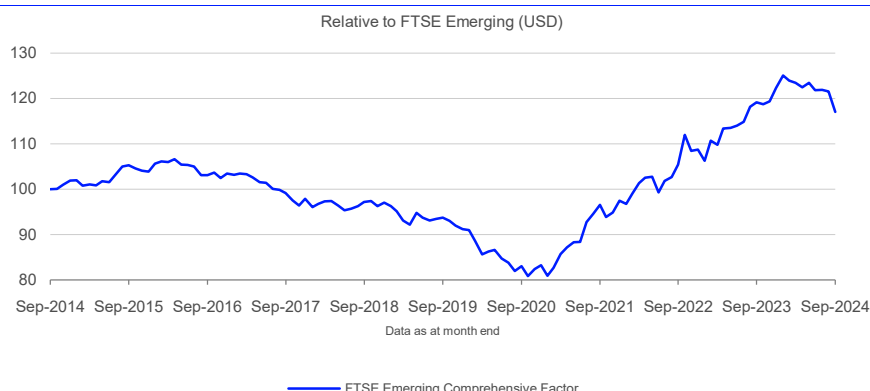


FTSE Emerging Comprehensive Factor Index

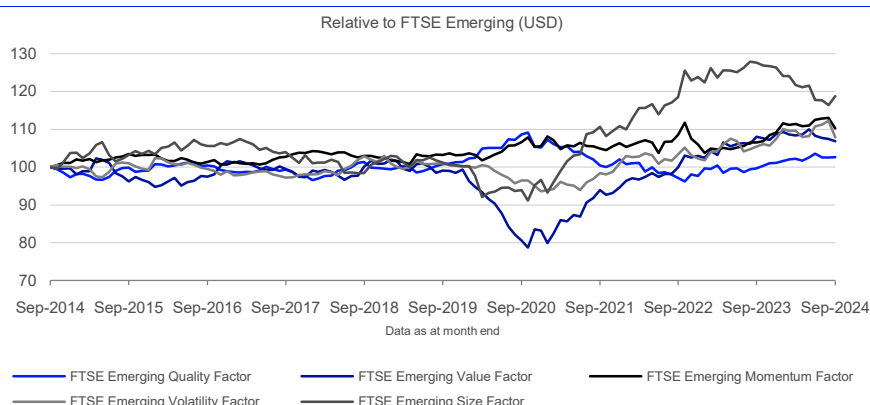
Data as at: 30 September 2024

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	6.8	11.6	15.4	26.2	31.2	76.3	9.5	12.0	10.1	12.7	17.5
FTSE Emerging Quality Factor	10.2	18.1	22.3	32.3	10.6	43.9	3.4	7.5	13.8	17.1	18.7
FTSE Emerging Value Factor	9.8	16.1	18.6	27.2	23.2	52.3	7.2	8.8	12.2	15.0	18.2
FTSE Emerging Momentum Factor	8.9	16.4	21.8	33.1	13.7	50.9	4.4	8.6	12.1	14.5	17.9
FTSE Emerging Volatility Factor	8.2	15.7	21.0	31.4	18.5	50.7	5.8	8.6	11.6	13.8	16.3
FTSE Emerging Size Factor	12.2	14.9	13.3	19.7	16.1	65.7	5.1	10.6	11.8	13.7	19.6
FTSE Emerging	11.2	17.7	20.5	28.5	8.2	41.2	2.7	7.1	12.2	15.8	18.1

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging Comprehensive Factor	3.2	-13.6	13.1	25.4	-13.8	13.3	5.5	17.2	-7.3	22.7
FTSE Emerging Quality Factor	0.0	-13.7	13.3	30.9	-11.4	22.7	19.9	-2.9	-20.5	13.0
FTSE Emerging Value Factor	0.3	-18.3	20.0	27.0	-9.8	18.6	-3.3	13.8	-9.5	15.1
FTSE Emerging Momentum Factor	2.8	-13.5	10.8	36.5	-14.1	21.5	18.1	0.8	-17.2	12.3
FTSE Emerging Volatility Factor	1.5	-15.9	13.1	31.4	-8.7	17.2	8.0	7.9	-15.8	14.6
FTSE Emerging Size Factor	6.4	-14.8	15.3	29.0	-13.9	18.3	11.4	14.7	-7.2	11.4
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1

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	2.5	0.7	0.7	0.4	-6.9	-19.7	-36.9	-42.0
FTSE Emerging Quality Factor	2.2	0.2	0.4	0.3	-10.4	-33.3	-41.9	-41.9
FTSE Emerging Value Factor	2.1	0.4	0.5	0.3	-8.0	-24.1	-36.4	-40.1
FTSE Emerging Momentum Factor	2.6	0.3	0.5	0.4	-8.4	-25.1	-34.2	-36.5
FTSE Emerging Volatility Factor	2.6	0.4	0.5	0.4	-7.9	-27.2	-32.6	-33.2
FTSE Emerging Size Factor	1.6	0.2	0.5	0.4	-8.0	-20.5	-38.1	-40.4
FTSE Emerging	2.2	0.1	0.4	0.3	-8.1	-30.4	-34.8	-35.1

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

Top 10 Constituents - Comprehensive Factor

Constituent	Country/Market	ICB Industry	FTSE Emerging Comprehensive Factor (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Pegatron	Taiwan	Technology	1.73	0.08	1.65
Chicony Electronics	Taiwan	Technology	0.78	0.04	0.74
Itausa PN	Brazil	Financials	0.76	0.14	0.62
CGN Power (H)	China	Utilities	0.67	0.05	0.61
Asustek Computer Inc	Taiwan	Technology	0.64	0.15	0.49
Tenaga Nasional	Malaysia	Utilities	0.62	0.20	0.42
Powertech Technology	Taiwan	Technology	0.60	0.04	0.56
Coca-Cola Femsa SAB de CV Series L	Mexico	Consumer Staples	0.59	0.06	0.54
Petrochina (H)	China	Energy	0.59	0.21	0.38
MOL	Hungary	Energy	0.59	0.04	0.55
Totals			7.57	1.01	

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	116	15.37	230	26.27	-10.90
15	Telecommunications	54	4.83	73	3.91	0.92
20	Health Care	73	4.25	183	3.58	0.67
30	Financials	220	13.68	331	22.49	-8.81
35	Real Estate	46	3.60	95	2.15	1.45
40	Consumer Discretionary	172	11.60	273	12.47	-0.87
45	Consumer Staples	98	8.39	162	5.41	2.98
50	Industrials	244	15.17	376	8.17	7.00
55	Basic Materials	127	5.95	249	5.79	0.15
60	Energy	73	7.16	113	5.94	1.22
65	Utilities	110	9.99	141	3.81	6.18
Totals		1333	100.00	2226	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

	FTSE Emerging Comprehensive Factor		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	71	7.38	80	4.76	2.61
Chile	19	1.35	20	0.52	0.83
China	507	20.25	1233	31.11	-10.86
Colombia	4	0.37	4	0.10	0.27
Czech Rep.	4	0.20	4	0.13	0.07
Egypt	1	0.22	1	0.05	0.17
Greece	24	2.71	29	0.60	2.11
Hungary	5	1.37	5	0.26	1.11
Iceland	8	0.52	10	0.10	0.41
India	216	16.57	243	23.05	-6.48
Indonesia	32	2.07	39	1.87	0.20
Kuwait	8	0.52	8	0.75	-0.23
Malaysia	36	5.25	39	1.96	3.29
Mexico	37	5.81	37	2.14	3.67
Philippines	23	2.12	23	0.69	1.44
Qatar	16	1.76	17	0.86	0.90
Romania	7	0.76	7	0.15	0.61
Saudi Arabia	55	3.48	64	4.24	-0.76
South Africa	35	6.22	40	3.33	2.89
Taiwan	113	14.02	128	18.60	-4.58
Thailand	45	2.68	49	2.03	0.66
Turkiye	43	2.26	114	1.09	1.17
UAE	24	2.11	32	1.60	0.51
Totals	1333	100.00	2226	100.00	

Index Characteristics - FTSE Emerging Comprehensive Factor

Attributes	FTSE Emerging Comprehensive Factor
Number of constituents	1333
Dividend Yield %	4.10
Constituent (Wgt %)	
Average	0.08
Largest	1.73
Median	0.04
Top 10 Holdings (Wgt %)	7.57

Index Characteristics - FTSE Emerging Single Factors

Attributes	FTSE Emerging Quality Factor	FTSE Emerging Value Factor	FTSE Emerging Momentum Factor
Number of constituents	682	1356	1150
Dividend Yield %	2.29	4.48	2.59
Constituent (Wgt %)			
Average	0.15	0.07	0.09
Largest	16.03	3.27	12.98
Median	0.05	0.03	0.03
Top 10 Holdings (Wgt %)	37.94	19.15	29.33

Index Characteristics - FTSE Emerging Single Factors (cont.)

Attributes	FTSE Emerging Volatility Factor	FTSE Emerging Size Factor	FTSE Emerging
Number of constituents	526	1673	2226
Dividend Yield %	3.02	2.98	2.62
Constituent (Wgt %)			
Average	0.19	0.06	0.04
Largest	14.60	0.84	8.93
Median	0.08	0.02	0.01
Top 10 Holdings (Wgt %)	32.99	4.42	24.54

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