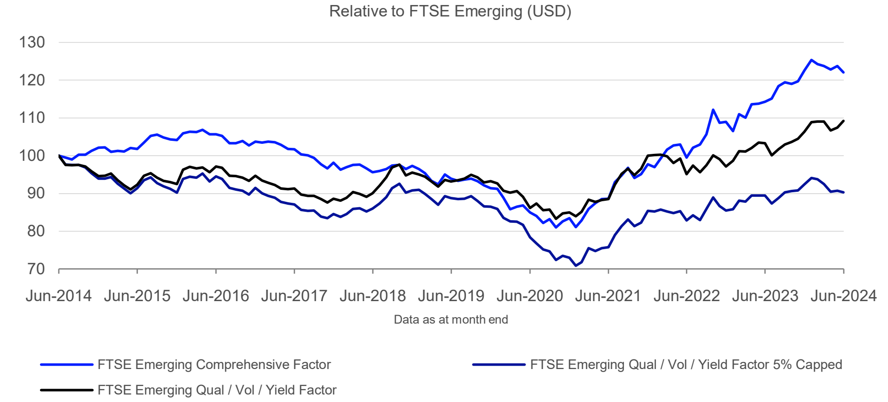
FTSE Emerging Multi-Factor Indices

Data as at: 28 June 2024

The FTSE Emerging Multi-Factor Indices are benchmarks designed to capture exposure to multiple factors. 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.

The FTSE Emerging Comprehensive Factor Index captures exposure to five factors – Quality, Value, Momentum, Low Volatility and Size.

10-Year 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	4.4	8.0	8.0	21.6	25.2	59.0	7.8	9.7	9.3	12.5	17.6
FTSE Emerging Qual / Vol / Yield Factor 5% Capped	3.3	5.9	5.9	14.9	8.3	24.4	2.7	4.5	9.8	13.5	17.0
FTSE Emerging Qual / Vol / Yield Factor	6.0	11.4	11.4	20.4	12.1	43.4	3.9	7.5	10.9	14.5	18.1
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9

* 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)	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 Qual / Vol / Yield Factor 5% Capped	-3.3	-18.6	15.0	22.6	-6.6	14.9	-2.5	17.0	-16.8	18.0
FTSE Emerging Qual / Vol / Yield Factor	-2.4	-17.1	16.2	24.0	-6.2	17.6	5.3	17.7	-19.2	19.4
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1

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.

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	2.3	0.6	0.6	0.4	-7.9	-20.1	-36.9	-42.0
FTSE Emerging Qual / Vol / Yield Factor 5% Capped	1.5	0.2	0.3	0.2	-7.8	-26.3	-36.4	-38.8
FTSE Emerging Qual / Vol / Yield Factor	1.8	0.3	0.4	0.3	-8.1	-29.2	-35.3	-37.0
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.7

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

Index Characteristics

Attributes	FTSE Emerging Comprehensive Factor	FTSE Emerging Qual / Vol / Yield Factor 5% Capped	FTSE Emerging Qual / Vol / Yield Factor
Number of constituents	1330	597	597
Dividend Yield %	4.01	5.01	4.39
Constituent (Wgt %)			
Average	0.08	0.17	0.17
Largest	1.36	5.18	21.21
Median	0.03	0.06	0.05
Top 10 Holdings (Wgt %)	8.35	26.84	39.21

INFORMATION

Index Universe

FTSE Emerging

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

History

Available from Sep 2000

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