

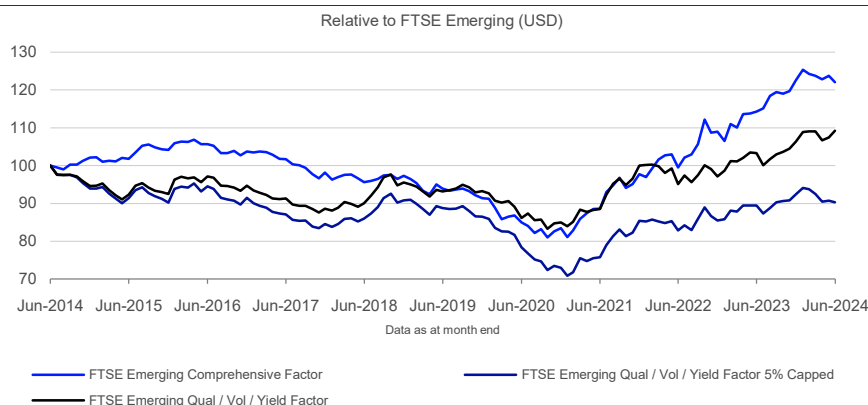
# FTSE Emerging Multi-Factor Indices

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

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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

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