

EMGF

iShares Emerging Markets Equity Factor ETF

Fund Description

EMGF tracks an index of large- and mid-cap equities from emerging markets. Stocks are selected and weighted to optimize exposure to five factors: quality, value, momentum, smaller size and low volatility.

FactSet Analyst Report

EMGF offers a multi-factor take on equities from emerging markets by investing in large- and mid-cap stocks. Eligible securities are given a composite score according to five style factors: quality, value, momentum, low size, and low volatility. Quality is measured by the company's fundamentals, as well as carbon emissions intensity and greenhouse gas reduction targets. Value is based on how inexpensive they are compared to their fundamentals. Momentum refers to the upward trend performance. Low size refers to a company's lower capitalization. Low volatility refers to a company's standard deviation of returns over the past 12 months. The fund uses an optimization process to increase exposure to the five factors while retaining diversification in countries and industries. The index is reviewed and rebalanced quarterly. Prior to Mar. 1, 2023, the fund was called iShares MSCI Emerging Markets Multifactor ETF that tracked the MSCI Emerging Markets Diversified Multiple Factor Index.

