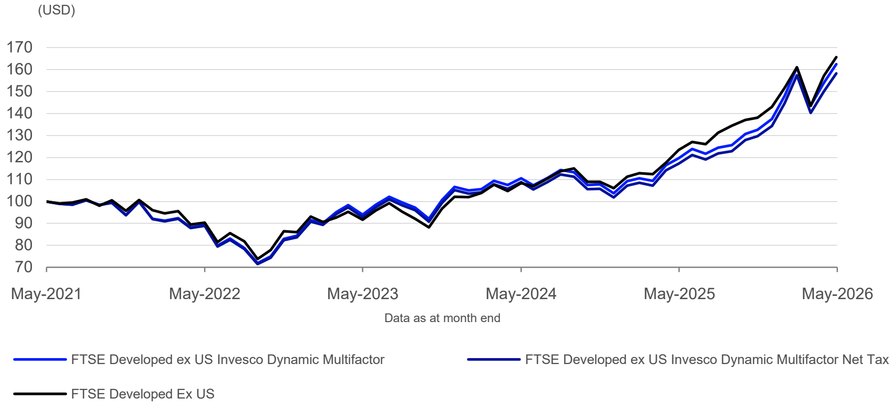
FTSE Developed ex US Invesco Dynamic Multifactor Index

Data as at: 29 May 2026

The FTSE Developed ex US Invesco Dynamic Multifactor Index reflects a dynamic combination of factor exposures drawn from constituent stocks of the FTSE Developed ex US Index. The factors targeted may include low volatility, momentum, quality, size and value. The emphasis on each factor is determined by Invesco's Regime Model which is informed by the economic environment and overall market conditions.

5-Year Performance - 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 Developed ex US Invesco Dynamic Multifactor	0.8	22.5	18.2	35.8	73.0	62.5	20.0	10.2	14.3	15.5	16.8
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax	0.5	22.1	17.8	35.1	70.4	58.3	19.4	9.6	14.3	15.5	16.9
FTSE Developed Ex US	2.9	20.0	15.8	34.2	80.6	65.6	21.8	10.6	13.6	15.2	16.3

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed ex US Invesco Dynamic Multifactor	6.6	24.2	-11.8	25.0	17.6	17.8	-15.7	26.5	-2.8	32.5
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax	6.0	23.7	-12.3	24.3	17.0	17.3	-16.2	25.7	-3.2	31.9
FTSE Developed Ex US	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7	3.8	34.9

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available real-time and end-of-day. A net version of the index is also available.

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 Developed ex US Invesco Dynamic Multifactor	2.4	1.3	0.6	0.8	-11.8	-13.4	-31.6	-31.6
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax	2.4	1.2	0.6	0.7	-11.8	-13.6	-32.0	-32.0
FTSE Developed Ex US	2.4	1.4	0.7	0.7	-11.1	-13.5	-28.9	-34.7

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Samsung Electronics	Korea	Telecommunications Equipment	1,875,270	6.43
SK Hynix	Korea	Technology Hardware and Equipment	1,236,502	4.24
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	794,485	2.72
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	778,032	2.67
Nestle	Switzerland	Food Producers	736,420	2.52
Shell	UK	Oil Gas and Coal	696,125	2.39
Investor B Free	Sweden	Investment Banking and Brokerage Services	519,589	1.78
TotalEnergies SE	France	Oil Gas and Coal	374,973	1.28
ABB	Switzerland	Electronic and Electrical Equipment	373,172	1.28
Sanofi	France	Pharmaceuticals and Biotechnology	362,707	1.24
Totals			**7,747,275**	**26.55**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	49	2,438,184	8.36
1510	Telecommunications	35	3,009,315	10.31
2010	Health Care	62	3,532,247	12.10
3010	Banks	38	246,399	0.84
3020	Financial Services	29	1,874,494	6.42
3030	Insurance	32	1,509,466	5.17
3510	Real Estate	46	469,656	1.61
4010	Automobiles and Parts	34	962,785	3.30
4020	Consumer Products and Services	41	751,543	2.58
4030	Media	12	134,943	0.46
4040	Retailers	19	667,822	2.29
4050	Travel and Leisure	27	278,369	0.95
4510	Food Beverage and Tobacco	54	1,798,142	6.16
4520	Personal Care Drug and Grocery Stores	37	1,357,149	4.65
5010	Construction and Materials	43	906,698	3.11
5020	Industrial Goods and Services	159	4,448,824	15.25
5510	Basic Resources	33	899,145	3.08
5520	Chemicals	39	857,767	2.94
6010	Energy	32	1,772,627	6.07
6510	Utilities	49	1,266,138	4.34
Totals		**870**	**29,181,712**	**100.00**

INFORMATION

Index Universe
FTSE Developed ex US Index

Launch Date
17 August 2020

Base Date
21 September 2001

Base Value
1000

Investability Screen
Actual free float applied and liquidity screened

Index Calculation
Real-time, end-of-day

End-of-Day Distribution
Via FTP and email

Currency
USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates
Monthly based on the Invesco Signal, after the close of the 4th business day of the month

Country/Market Weights

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	65	2,114,215	7.24
Austria	5	45,770	0.16
Belgium	10	213,288	0.73
Canada	47	1,118,775	3.83
Denmark	14	409,781	1.40
Finland	11	455,986	1.56
France	43	2,792,117	9.57
Germany	40	1,491,033	5.11
Hong Kong	30	537,449	1.84
Ireland	4	76,663	0.26
Israel	22	206,947	0.71
Italy	21	350,758	1.20
Japan	267	4,182,982	14.33
Korea	64	4,370,644	14.98
Netherlands	18	868,127	2.97
New Zealand	4	31,157	0.11
Norway	13	267,729	0.92
Poland	8	102,707	0.35
Portugal	3	45,151	0.15
Singapore	23	251,748	0.86
Spain	18	863,630	2.96
Sweden	33	1,268,274	4.35
Switzerland	37	3,451,997	11.83
UK	70	3,664,783	12.56
Totals	**870**	**29,181,712**	**100.00**

Index Characteristics

Attributes	FTSE Developed ex US Invesco Dynamic Multifactor
Number of constituents	870
Dividend Yield %	2.57
Constituent (Wgt %)	
Average	0.12
Largest	6.43
Median	0.03
Top 10 Holdings (Wgt %)	26.55

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