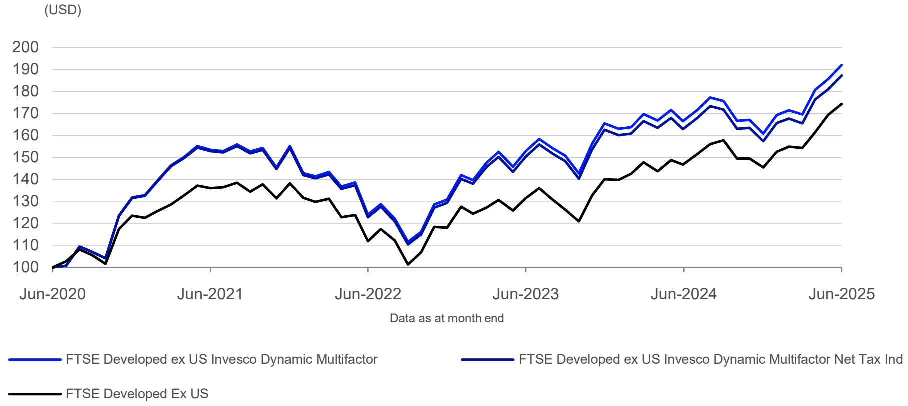
FTSE Developed ex US Invesco Dynamic Multifactor Index

Data as at: 30 June 2025

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	13.3	19.4	19.4	15.4	55.0	92.1	15.7	13.9	16.7	16.0	17.3
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax Ind	13.1	19.0	19.0	14.9	52.6	87.2	15.1	13.4	16.7	16.0	17.3
FTSE Developed Ex US	13.0	19.9	19.9	18.8	55.8	74.3	15.9	11.8	15.9	16.4	16.0

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed ex US Invesco Dynamic Multifactor	4.4	6.6	24.2	-11.8	25.0	17.6	17.8	-15.7	26.5	-2.8
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax Ind	4.0	6.0	23.7	-12.3	24.3	17.0	17.3	-16.2	25.7	-3.2
FTSE Developed Ex US	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7	3.8

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	0.9	1.0	0.8	0.6	-13.4	-15.3	-31.6	-31.6
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax Ind	0.9	1.0	0.8	0.6	-13.6	-15.3	-32.0	-32.0
FTSE Developed Ex US	1.1	1.0	0.7	0.5	-13.5	-16.0	-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 %
SAP	Germany	Software and Computer Services	1,142,325	4.93
Nintendo	Japan	Leisure Goods	1,040,553	4.49
3i Group	UK	Investment Banking and Brokerage Services	1,034,282	4.46
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	939,167	4.05
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	750,522	3.24
SK Hynix	Korea	Technology Hardware and Equipment	715,708	3.09
Deutsche Telekom	Germany	Telecommunications Service Providers	715,479	3.09
AstraZeneca	UK	Pharmaceuticals and Biotechnology	533,087	2.30
Unilever	UK	Personal Care Drug and Grocery Stores	438,480	1.89
Hitachi	Japan	General Industrials	412,756	1.78
Totals			**7,722,360**	**33.31**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	33	3,032,186	13.08
1510	Telecommunications	23	1,706,077	7.36
2010	Health Care	32	3,890,249	16.78
3010	Banks	19	494,818	2.13
3020	Financial Services	19	2,199,246	9.49
3030	Insurance	22	557,357	2.40
3510	Real Estate	12	124,053	0.54
4010	Automobiles and Parts	6	282,210	1.22
4020	Consumer Products and Services	23	2,130,084	9.19
4030	Media	6	92,940	0.40
4040	Retailers	6	541,102	2.33
4050	Travel and Leisure	9	278,690	1.20
4510	Food Beverage and Tobacco	24	1,152,479	4.97
4520	Personal Care Drug and Grocery Stores	19	1,280,965	5.53
5010	Construction and Materials	20	490,215	2.11
5020	Industrial Goods and Services	75	3,581,183	15.45
5510	Basic Resources	7	298,896	1.29
5520	Chemicals	14	253,488	1.09
6010	Energy	8	219,322	0.95
6510	Utilities	24	575,907	2.48
Totals		**401**	**23,181,467**	**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	37	1,740,470	7.51
Austria	1	7,430	0.03
Belgium	4	123,290	0.53
Canada	16	536,697	2.32
Denmark	6	114,902	0.50
Finland	7	307,145	1.32
France	26	1,839,387	7.93
Germany	29	2,720,469	11.74
Hong Kong	17	374,291	1.61
Ireland	1	31,391	0.14
Israel	6	131,577	0.57
Italy	5	239,062	1.03
Japan	105	4,276,446	18.45
Korea	21	1,488,093	6.42
Netherlands	10	436,635	1.88
New Zealand	2	62,375	0.27
Norway	5	214,020	0.92
Poland	1	13,975	0.06
Portugal	1	28,519	0.12
Singapore	8	362,642	1.56
Spain	10	389,184	1.68
Sweden	17	766,725	3.31
Switzerland	26	2,463,090	10.63
UK	40	4,513,651	19.47
Totals	**401**	**23,181,467**	**100.00**

Index Characteristics

Attributes	FTSE Developed ex US Invesco Dynamic Multifactor
Number of constituents	401
Dividend Yield %	2.41
Constituent (Wgt %)	
Average	0.25
Largest	4.93
Median	0.07
Top 10 Holdings (Wgt %)	33.32

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:

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