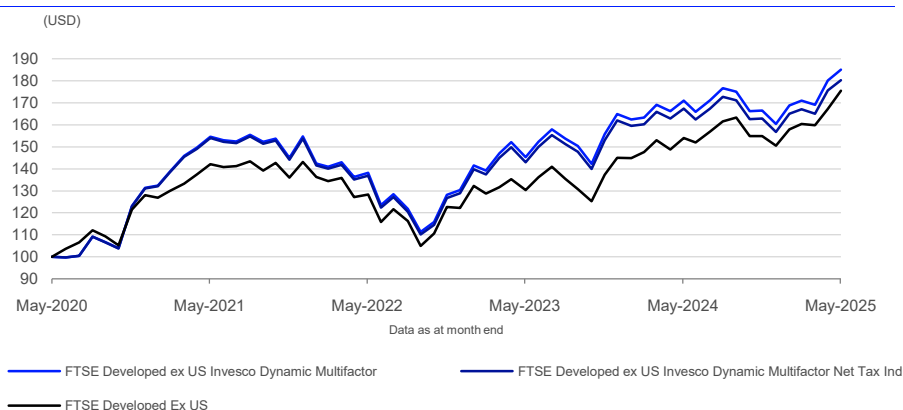


# FTSE Developed ex US Invesco Dynamic Multifactor Index

Data as at: 30 May 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	8.3	11.1	15.4	8.2	34.0	85.1	10.2	13.1	16.7	16.8	17.2
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax Ind	7.9	10.7	15.0	7.7	31.8	80.4	9.6	12.5	16.7	16.8	17.2
FTSE Developed Ex US	9.4	13.3	16.5	13.9	36.8	75.5	11.0	11.9	15.9	17.3	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	0.5	0.6	0.8	0.6	-13.4	-21.4	-31.6	-31.6
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax Ind	0.5	0.6	0.7	0.5	-13.6	-21.5	-32.0	-32.0
FTSE Developed Ex US	0.9	0.6	0.7	0.4	-13.5	-19.7	-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	1,137,928	5.07
3i Group	UK	Investment Banking and Brokerage Services	1,005,970	4.48
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	934,962	4.17
Nintendo	Japan	Leisure Goods	888,167	3.96
Deutsche Telekom	Germany	Telecommunications Service Providers	743,564	3.31
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	711,000	3.17
AstraZeneca	UK	Pharmaceuticals and Biotechnology	555,709	2.48
SK Hynix	Korea	Technology Hardware and Equipment	490,305	2.19
Unilever	UK	Personal Care Drug and Grocery Stores	459,004	2.05
Investor B Free	Sweden	Investment Banking and Brokerage Services	404,668	1.80
Totals			7,331,276	32.67

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	33	2,769,624	12.34
1510	Telecommunications	23	1,714,902	7.64
2010	Health Care	32	3,885,956	17.32
3010	Banks	19	466,413	2.08
3020	Financial Services	19	2,152,948	9.60
3030	Insurance	22	540,800	2.41
3510	Real Estate	12	120,334	0.54
4010	Automobiles and Parts	6	277,312	1.24
4020	Consumer Products and Services	23	1,969,431	8.78
4030	Media	7	341,622	1.52
4040	Retailers	6	525,295	2.34
4050	Travel and Leisure	9	265,711	1.18
4510	Food Beverage and Tobacco	24	1,128,874	5.03
4520	Personal Care Drug and Grocery Stores	19	1,301,653	5.80
5010	Construction and Materials	19	453,051	2.02
5020	Industrial Goods and Services	74	3,197,207	14.25
5510	Basic Resources	7	305,425	1.36
5520	Chemicals	14	251,374	1.12
6010	Energy	8	208,120	0.93
6510	Utilities	24	562,006	2.50
Totals		400	22,438,056	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	1,691,374	7.54
Austria	1	7,583	0.03
Belgium	4	115,694	0.52
Canada	16	522,272	2.33
Denmark	6	114,414	0.51
Finland	7	290,911	1.30
France	26	1,827,823	8.15
Germany	29	2,706,571	12.06
Hong Kong	17	361,142	1.61
Ireland	1	31,152	0.14
Israel	6	115,121	0.51
Italy	5	233,729	1.04
Japan	105	4,073,166	18.15
Korea	21	1,197,905	5.34
Netherlands	10	450,647	2.01
New Zealand	2	62,176	0.28
Norway	5	206,420	0.92
Poland	1	14,092	0.06
Portugal	1	28,454	0.13
Singapore	8	350,436	1.56
Spain	10	383,559	1.71
Sweden	17	772,417	3.44
Switzerland	25	2,394,775	10.67
UK	40	4,486,225	19.99
Totals	400	22,438,056	100.00

Index Characteristics

Attributes	FTSE Developed ex US Invesco Dynamic Multifactor
Number of constituents	400
Dividend Yield %	2.43
Constituent (Wgt %)	
Average	0.25
Largest	5.07
Median	0.07
Top 10 Holdings (Wgt %)	32.68

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