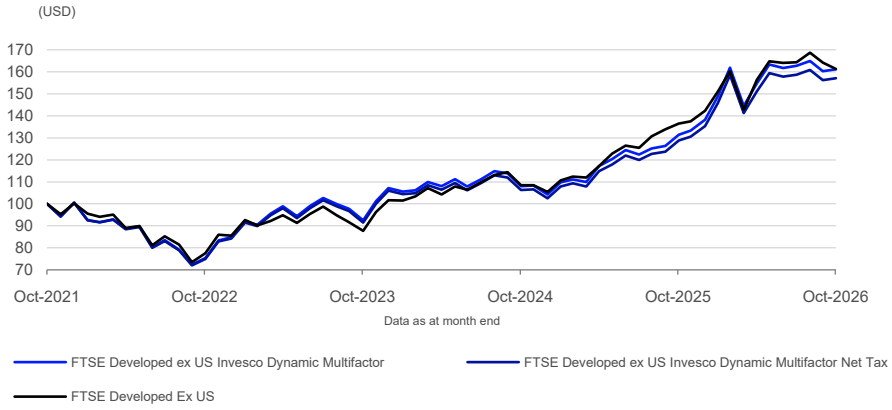
FTSE Developed ex US Invesco Dynamic Multifactor Index

Data as at: 30 October 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	-1.0	4.1	16.6	22.6	74.2	61.2	20.3	10.0	15.3	15.2	16.9
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax	-1.1	3.9	16.1	22.0	71.7	57.1	19.8	9.5	15.3	15.2	16.9
FTSE Developed Ex US	-1.9	3.2	13.3	18.2	83.9	61.3	22.5	10.0	14.9	15.3	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	1.4	1.3	0.6	0.7	-11.8	-13.4	-29.6	-31.6
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax	1.4	1.3	0.6	0.7	-11.8	-13.6	-29.9	-32.0
FTSE Developed Ex US	1.2	1.4	0.6	0.7	-11.1	-13.5	-28.3	-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	1,264,888	4.32
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	720,692	2.46
ASML Holding	Netherlands	Technology Hardware and Equipment	692,842	2.37
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	660,892	2.26
SK Hynix	Korea	Technology Hardware and Equipment	587,046	2.00
Shell	UK	Oil Gas and Coal	500,549	1.71
Nestle	Switzerland	Food Producers	479,900	1.64
BHP Group	Australia	Industrial Metals and Mining	408,198	1.39
Investor B Free	Sweden	Investment Banking and Brokerage Services	400,828	1.37
AstraZeneca	UK	Pharmaceuticals and Biotechnology	346,202	1.18
Totals			**6,062,037**	**20.70**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	74	2,477,405	8.46
1510	Telecommunications	39	2,189,054	7.48
2010	Health Care	70	3,593,049	12.27
3010	Banks	84	1,490,069	5.09
3020	Financial Services	53	1,390,086	4.75
3030	Insurance	58	1,667,071	5.69
3510	Real Estate	69	506,472	1.73
4010	Automobiles and Parts	37	687,305	2.35
4020	Consumer Products and Services	52	1,100,800	3.76
4030	Media	11	132,953	0.45
4040	Retailers	27	659,709	2.25
4050	Travel and Leisure	31	292,389	1.00
4510	Food Beverage and Tobacco	58	1,424,247	4.86
4520	Personal Care Drug and Grocery Stores	37	910,595	3.11
5010	Construction and Materials	53	793,544	2.71
5020	Industrial Goods and Services	205	4,706,315	16.07
5510	Basic Resources	48	1,188,698	4.06
5520	Chemicals	42	796,842	2.72
6010	Energy	45	1,990,133	6.80
6510	Utilities	59	1,286,978	4.39
Totals		**1152**	**29,283,714**	**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	83	2,163,306	7.39
Austria	8	37,721	0.13
Belgium	12	283,120	0.97
Canada	75	1,791,696	6.12
Denmark	16	367,782	1.26
Finland	13	309,830	1.06
France	52	2,531,143	8.64
Germany	51	1,591,424	5.43
Greece	9	42,075	0.14
Hong Kong	33	446,310	1.52
Ireland	5	63,501	0.22
Israel	36	322,636	1.10
Italy	27	549,662	1.88
Japan	364	5,259,567	17.96
Korea	82	2,823,688	9.64
Netherlands	27	1,140,342	3.89
New Zealand	7	59,500	0.20
Norway	16	234,378	0.80
Poland	9	105,237	0.36
Portugal	5	45,972	0.16
Singapore	24	299,772	1.02
Spain	21	734,652	2.51
Sweden	45	1,231,026	4.20
Switzerland	50	3,288,782	11.23
UK	82	3,560,592	12.16
Totals	**1152**	**29,283,714**	**100.00**

Index Characteristics

Attributes	FTSE Developed ex US Invesco Dynamic Multifactor
Number of constituents	1152
Dividend Yield %	2.54
Constituent (Wgt %)	
Average	0.09
Largest	4.32
Median	0.03
Top 10 Holdings (Wgt %)	20.70

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