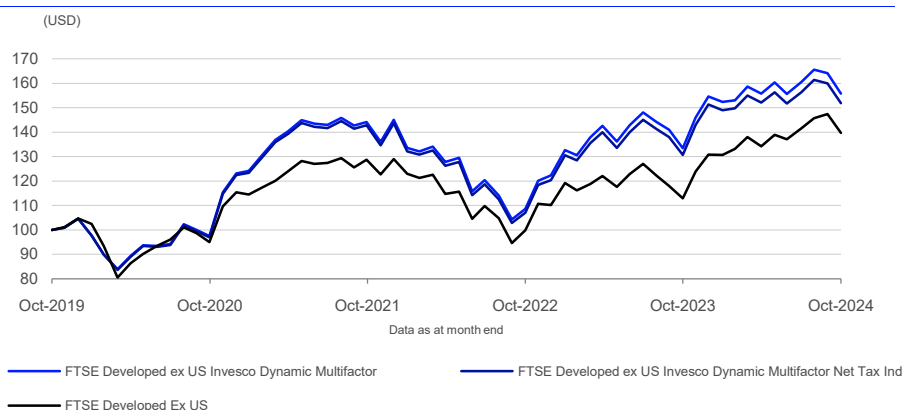


FTSE Developed ex US Invesco Dynamic Multifactor Index

Data as at: 31 October 2024

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	-2.9	0.0	0.8	16.8	8.1	55.9	2.6	9.3	12.9	15.5	18.3
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax Ind	-2.9	-0.2	0.3	16.2	6.3	51.8	2.1	8.7	12.9	15.5	18.3
FTSE Developed Ex US	-1.3	4.1	6.8	23.7	8.5	39.7	2.8	6.9	11.9	16.2	18.1

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed ex US Invesco Dynamic Multifactor	-0.7	4.4	6.6	24.2	-11.8	25.0	17.6	17.8	-15.7	26.5
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax Ind	-1.2	4.0	6.0	23.7	-12.3	24.3	17.0	17.3	-16.2	25.7
FTSE Developed Ex US	-4.0	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7

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	1.2	0.2	0.5	0.6	-8.9	-29.6	-31.6	-31.6
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax Ind	1.2	0.1	0.5	0.5	-9.0	-29.9	-32.0	-32.0
FTSE Developed Ex US	1.9	0.2	0.4	0.4	-8.5	-28.3	-34.7	-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	1,145,921	5.67
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	871,293	4.31
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	826,713	4.09
Samsung Electronics	Korea	Telecommunications Equipment	751,555	3.72
Schneider Electric	France	Electronic and Electrical Equipment	602,266	2.98
ABB	Switzerland	Electronic and Electrical Equipment	547,862	2.71
RELX	UK	Media	508,511	2.51
Investor B Free	Sweden	Investment Banking and Brokerage Services	479,700	2.37
Ferrari NV	Italy	Automobiles and Parts	460,098	2.28
3i Group	UK	Investment Banking and Brokerage Services	449,594	2.22
Totals			6,643,514	32.86

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	33	2,170,133	10.73
1510	Telecommunications	17	1,444,415	7.14
2010	Health Care	30	3,348,603	16.56
3010	Banks	19	480,085	2.37
3020	Financial Services	22	1,647,379	8.15
3030	Insurance	22	544,310	2.69
3510	Real Estate	7	80,369	0.40
4010	Automobiles and Parts	10	758,701	3.75
4020	Consumer Products and Services	20	1,095,482	5.42
4030	Media	5	728,857	3.60
4040	Retailers	9	708,622	3.50
4050	Travel and Leisure	6	127,205	0.63
4510	Food Beverage and Tobacco	19	765,076	3.78
4520	Personal Care Drug and Grocery Stores	17	856,215	4.23
5010	Construction and Materials	19	591,999	2.93
5020	Industrial Goods and Services	72	3,483,444	17.23
5510	Basic Resources	7	108,373	0.54
5520	Chemicals	9	532,775	2.63
6010	Energy	5	68,063	0.34
6510	Utilities	21	679,344	3.36
Totals		369	20,219,450	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	35	1,363,630	6.74
Austria	1	5,741	0.03
Belgium	2	57,736	0.29
Canada	17	749,762	3.71
Denmark	4	979,436	4.84
Finland	5	175,535	0.87
France	25	1,691,693	8.37
Germany	24	2,041,076	10.09
Hong Kong	14	341,418	1.69
Ireland	2	20,706	0.10
Israel	4	35,517	0.18
Italy	6	547,362	2.71
Japan	92	2,982,358	14.75
Korea	29	1,431,413	7.08
Netherlands	6	577,164	2.85
New Zealand	2	57,237	0.28
Norway	2	64,070	0.32
Portugal	1	7,656	0.04
Singapore	8	187,134	0.93
Spain	4	259,110	1.28
Sweden	17	811,119	4.01
Switzerland	28	2,601,167	12.86
UK	41	3,231,408	15.98
Totals	369	20,219,450	100.00

Index Characteristics

Attributes	FTSE Developed ex US Invesco Dynamic Multifactor
Number of constituents	369
Dividend Yield %	2.33
Constituent (Wgt %)	
Average	0.27
Largest	5.67
Median	0.08
Top 10 Holdings (Wgt %)	32.86

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