

FTSE Emerging Invesco Dynamic Multifactor Index

Data as at: 31 October 2024

The FTSE Emerging Invesco Dynamic Multifactor Index reflects a dynamic combination of factor exposures drawn from constituent stocks of the FTSE Emerging Index.

The factors targeted may include low volatility, momentum, quality, size, and value. The emphasis on each factor is determined by Invesco's Macro Regime Model which is informed by economic environment and overall market conditions.

10-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 Emerging Invesco Dynamic Multifactor	2.2	6.4	10.9	25.2	17.0	57.4	5.4	9.5	11.2	13.4	16.4
FTSE Emerging	5.9	11.2	15.7	28.2	2.7	30.0	0.9	5.4	12.5	16.0	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 Emerging Invesco Dynamic Multifactor	1.9	-10.5	17.1	34.2	-9.4	16.0	15.5	12.0	-13.5	19.4
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Emerging Invesco Dynamic Multifactor	2.2	0.4	0.6	0.5		-7.4	-23.3	-30.6	-34.0
FTSE Emerging	2.2	0.1	0.3	0.3		-8.1	-29.9	-34.8	-35.1

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

Drawdown - based on daily data

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

Index methodologies are freely available.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	644,516	8.59
Tencent Holdings (P Chip)	Software and Computer Services	602,561	8.03
Alibaba Group Holding (P Chip)	Retailers	234,066	3.12
Sun Pharmaceuticals Industries	Pharmaceuticals and Biotechnology	143,348	1.91
Bharti Airtel	Telecommunications Service Providers	141,300	1.88
China Shenhua Energy (H)	Oil Gas and Coal	139,497	1.86
Tata Consultancy Services	Software and Computer Services	127,660	1.70
Itausa PN	Investment Banking and Brokerage Services	122,899	1.64
Infosys	Software and Computer Services	115,364	1.54
Kweichow Moutai (A) (SC SH)	Beverages	101,357	1.35
Totals		2,372,568	31.64

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	31	1,892,364	25.23
15	Telecommunications	31	559,834	7.46
20	Health Care	32	491,653	6.56
30	Financials	54	656,496	8.75
35	Real Estate	11	80,209	1.07
40	Consumer Discretionary	53	919,880	12.27
45	Consumer Staples	53	663,876	8.85
50	Industrials	82	877,942	11.71
55	Basic Materials	25	194,600	2.59
60	Energy	35	735,977	9.81
65	Utilities	40	426,977	5.69
Totals		447	7,499,806	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	23	385,875	5.15
Chile	1	3,309	0.04
China	127	2,324,289	30.99
Czech Rep.	1	4,147	0.06
Greece	4	28,483	0.38
Hungary	3	23,309	0.31
Iceland	2	6,607	0.09
India	123	2,348,781	31.32
Indonesia	7	106,438	1.42
Kuwait	1	1,936	0.03
Malaysia	11	90,150	1.20
Mexico	18	253,284	3.38
Philippines	4	27,446	0.37
Qatar	4	13,945	0.19
Romania	2	15,299	0.20
Saudi Arabia	20	214,341	2.86
South Africa	11	100,079	1.33
Taiwan	42	1,144,853	15.27
Thailand	14	151,098	2.01
Turkiye	16	146,241	1.95
UAE	13	109,899	1.47
Totals	447	7,499,806	100.00

INFORMATION

Index Universe

FTSE Emerging Index

Launch Date

29 January 2021

Base Date

21 September 2001

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Monthly

Index Characteristics

Attributes	FTSE Emerging Invesco Dynamic Multifactor
Number of constituents	447
Dividend Yield %	2.86
Constituent (Wgt %)	
Average	0.22
Largest	8.59
Median	0.08
Top 10 Holdings (Wgt %)	31.62

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