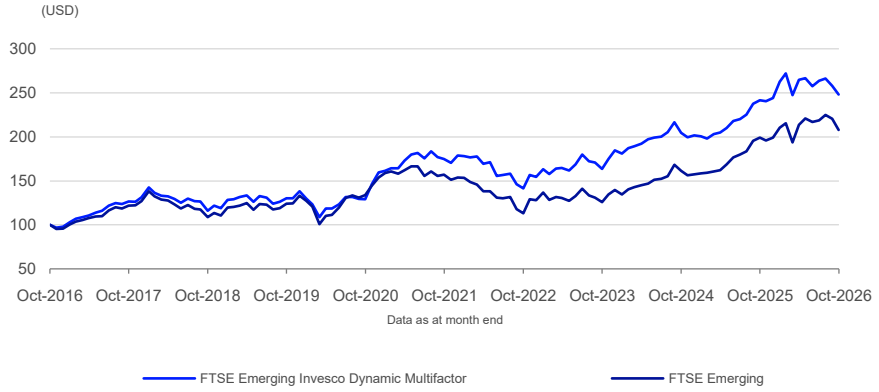
FTSE Emerging Invesco Dynamic Multifactor Index

Data as at: 30 October 2026

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	-5.9	-6.4	1.5	2.7	51.7	41.8	14.9	7.2	12.1	13.7	13.8
FTSE Emerging	-5.0	-2.7	4.4	4.3	65.0	32.1	18.2	5.7	15.8	15.9	15.6

* 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 Emerging Invesco Dynamic Multifactor	17.1	34.2	-9.4	16.0	15.5	12.0	-13.5	19.4	9.2	21.1
FTSE Emerging	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8	26.5

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	0.1	1.1	0.5	0.7	-9.5	-15.3	-23.3	-32.3
FTSE Emerging	0.2	1.2	0.4	0.5	-10.9	-15.1	-29.9	-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	782,159	7.94
Tencent Holdings (P Chip)	Software and Computer Services	536,762	5.45
Saudi Aramco	Oil Gas and Coal	322,850	3.28
Saudi Telecom Co	Telecommunications Service Providers	236,631	2.40
Vale SA	Industrial Metals and Mining	235,956	2.40
Petrochina (H)	Oil Gas and Coal	231,589	2.35
WEG Ord	Industrial Engineering	228,250	2.32
Delta Electronics	Electronic and Electrical Equipment	198,924	2.02
Petrobras PN	Oil Gas and Coal	170,658	1.73
Ambev SA	Beverages	161,171	1.64
Totals		**3,104,950**	**31.52**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	37	1,936,850	19.66
15	Telecommunications	27	811,570	8.24
20	Health Care	28	399,857	4.06
30	Financials	29	512,832	5.21
35	Real Estate	13	127,808	1.30
40	Consumer Discretionary	42	843,571	8.56
45	Consumer Staples	30	830,625	8.43
50	Industrials	82	1,811,934	18.39
55	Basic Materials	31	675,058	6.85
60	Energy	29	1,506,927	15.30
65	Utilities	28	393,365	3.99
Totals		**376**	**9,850,398**	**100.00**

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	32	1,389,296	14.10
Chile	3	26,326	0.27
China	103	2,459,208	24.97
Colombia	2	15,146	0.15
Czech Rep.	2	18,827	0.19
Egypt	2	12,314	0.13
Hungary	4	191,907	1.95
Iceland	2	10,090	0.10
India	76	1,186,295	12.04
Indonesia	8	73,217	0.74
Kuwait	1	10,502	0.11
Malaysia	15	242,456	2.46
Mexico	21	718,261	7.29
Philippines	1	78,964	0.80
Qatar	4	45,559	0.46
Romania	3	63,617	0.65
Saudi Arabia	19	765,612	7.77
South Africa	12	225,728	2.29
Taiwan	26	1,458,928	14.81
Thailand	11	341,160	3.46
Turkiye	10	154,557	1.57
UAE	19	362,427	3.68
Totals	**376**	**9,850,398**	**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	376
Dividend Yield %	3.76
Constituent (Wgt %)	
Average	0.27
Largest	7.94
Median	0.09
Top 10 Holdings (Wgt %)	31.53

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Data definitions available from info@ftserussell.com

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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659