

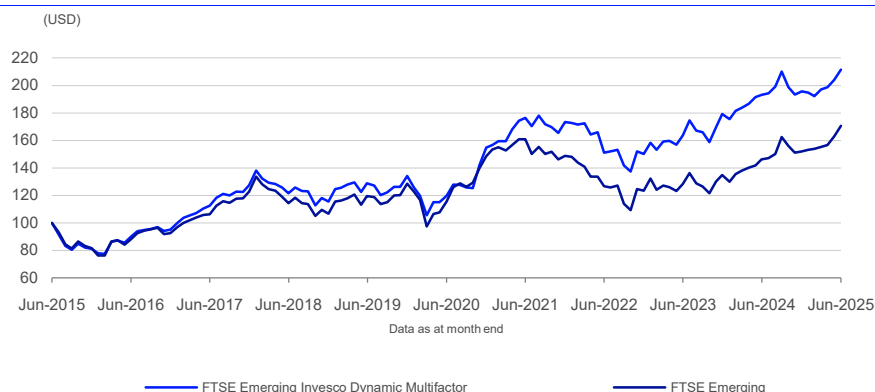
FTSE Emerging Invesco Dynamic Multifactor Index

Data as at: 30 June 2025

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	7.3	8.1	8.1	9.4	40.0	76.7	11.9	12.1	14.5	13.5	14.2
FTSE Emerging	9.8	12.3	12.3	16.8	34.7	47.7	10.4	8.1	15.8	15.8	15.0

* 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 Emerging Invesco Dynamic Multifactor	-10.5	17.1	34.2	-9.4	16.0	15.5	12.0	-13.5	19.4	9.2
FTSE Emerging	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8

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	0.6	0.9	0.8	0.5	-15.3	-15.3	-23.6	-32.3
FTSE Emerging	1.0	0.7	0.5	0.3	-15.1	-15.8	-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	692,655	8.25
Tencent Holdings (P Chip)	Software and Computer Services	584,586	6.96
Alibaba Group Holding (P Chip)	Retailers	462,731	5.51
Bharti Airtel	Telecommunications Service Providers	208,275	2.48
Infosys	Software and Computer Services	198,877	2.37
Xiaomi (P Chip)	Telecommunications Equipment	195,566	2.33
Saudi Aramco	Oil Gas and Coal	178,162	2.12
Delta Electronics	Electronic and Electrical Equipment	123,021	1.46
Reliance Industries	Oil Gas and Coal	112,484	1.34
Sun Pharmaceuticals Industries	Pharmaceuticals and Biotechnology	98,060	1.17
Totals		2,854,416	33.99

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	28	1,948,695	23.20
15	Telecommunications	31	935,639	11.14
20	Health Care	30	422,435	5.03
30	Financials	53	786,726	9.37
35	Real Estate	9	117,252	1.40
40	Consumer Discretionary	51	1,249,155	14.87
45	Consumer Staples	43	623,652	7.43
50	Industrials	88	1,032,847	12.30
55	Basic Materials	36	314,096	3.74
60	Energy	29	651,655	7.76
65	Utilities	31	315,816	3.76
Totals		429	8,397,968	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	27	465,132	5.54
Chile	2	8,994	0.11
China	120	2,655,805	31.62
Czech Rep.	1	12,475	0.15
Greece	5	41,740	0.50
Hungary	2	8,901	0.11
Iceland	1	2,824	0.03
India	128	2,635,394	31.38
Indonesia	6	62,907	0.75
Malaysia	10	84,593	1.01
Mexico	16	221,335	2.64
Philippines	2	24,869	0.30
Qatar	6	28,046	0.33
Romania	2	13,494	0.16
Saudi Arabia	17	340,242	4.05
South Africa	10	128,102	1.53
Taiwan	38	1,275,878	15.19
Thailand	10	119,735	1.43
Turkiye	14	112,828	1.34
UAE	12	154,674	1.84
Totals	429	8,397,968	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	429
Dividend Yield %	2.86
Constituent (Wgt %)	
Average	0.23
Largest	8.25
Median	0.08
Top 10 Holdings (Wgt %)	33.99

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