

# FTSE Emerging Invesco Dynamic MultiFactor Monthly Long Short Total Return Index

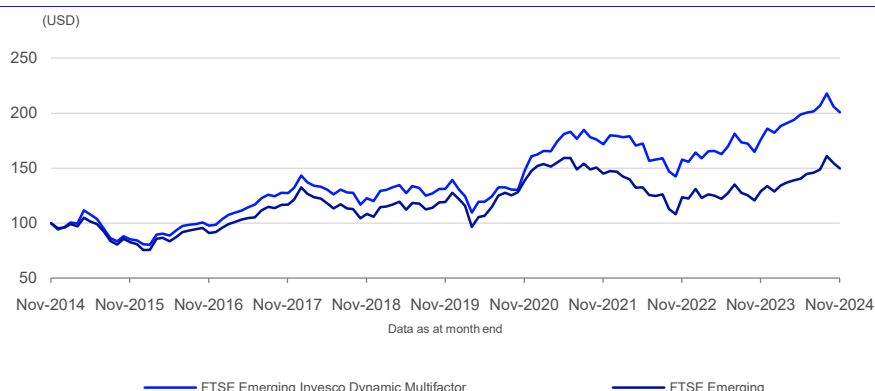
Data as at: 29 November 2024

The FTSE Emerging Invesco Dynamic MultiFactor Monthly Long Short Total Return Index reflects the performance of a combination of component indices with different weights: the FTSE Emerging Invesco Dynamic MultiFactor Index (+100%) and the FTSE Emerging Index (-100%). Component weights are rebalanced monthly.

## 10-Year Performance - Long Short Total Return



## 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 Monthly Long Short | -3.9     | -5.7 | -4.1 | -2.3 | 11.7 | 18.5 | 3.7          | 3.4 | 3.9            | 5.3  | 6.7  |
| FTSE Emerging Invesco Dynamic Multifactor                    | -2.9     | 1.0  | 8.0  | 14.0 | 16.9 | 53.3 | 5.4          | 8.9 | 11.1           | 13.5 | 16.5 |
| FTSE Emerging  | 0.7      | 6.6  | 12.1 | 16.2 | 3.4  | 25.7 | 1.1          | 4.7 | 12.3           | 15.9 | 18.2 |

\* 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

## FEATURES

### Coverage

FTSE Russell Long Short Indices reflect the performance of a combination of component indices with positive and negative weightings.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### 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.

Year-on-Year Performance - Total Return

| Index % (USD)  | 2014 | 2015  | 2016 | 2017 | 2018  | 2019 | 2020 | 2021 | 2022  | 2023 |
|--|------|-------|------|------|-------|------|------|------|-------|------|
| FTSE Emerging Invesco Dynamic MultiFactor Monthly Long Short | 0.3  | 5.9   | 2.5  | 1.2  | 4.1   | -4.0 | -1.1 | 11.4 | 3.5   | 9.3  |
| 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 Monthly Long Short | -0.7              | 0.7 | 0.5 | 0.5  | -6.5         | -6.9  | -12.3 | -13.5 |
| FTSE Emerging Invesco Dynamic Multifactor                    | 1.2               | 0.4 | 0.5 | 0.5  | -9.2         | -23.3 | -30.6 | -34.0 |
| FTSE Emerging  | 1.3               | 0.1 | 0.3 | 0.2  | -8.8         | -28.9 | -34.8 | -35.1 |

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

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

27 March 2023

Base Date

5 January 2012

Base Value

1000

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Via FTP

Currency

USD

Review Dates

Monthly

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