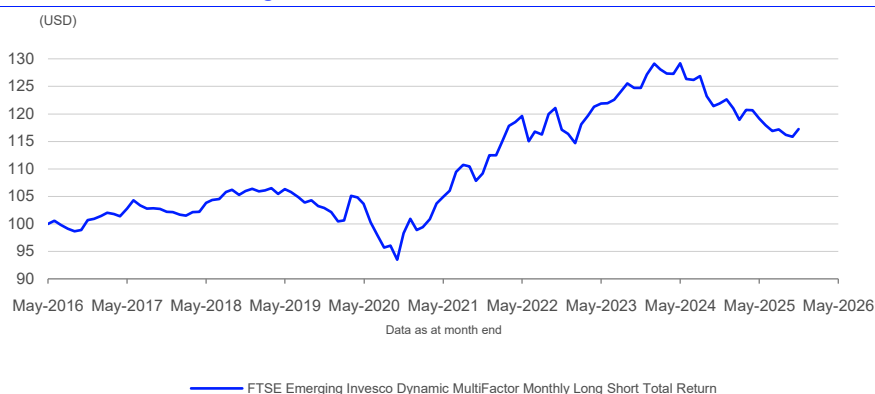


# FTSE Emerging Invesco Dynamic MultiFactor Monthly Long Short Total Return Index

Data as at: 29 May 2026

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



## 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.

**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 Total Return	-	-	-	-	-	-	-	-	-	-	-
FTSE Emerging Invesco Dynamic Multifactor	-1.9	11.0	9.2	26.9	65.0	48.4	18.2	8.2	11.8	13.4	13.8
FTSE Emerging	2.5	12.9	11.1	31.0	73.4	32.8	20.1	5.8	14.3	15.3	15.7

\* 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 Monthly Long Short Total Return	2.5	1.2	4.1	-4.0	-1.1	11.4	3.5	9.3	-3.6	-4.4
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 Monthly Long Short Total Return	-	-	-	-	-	-	-	-
FTSE Emerging Invesco Dynamic Multifactor	2.1	1.4	0.6	0.8	-9.5	-15.3	-23.6	-32.3
FTSE Emerging	2.0	1.3	0.4	0.6	-10.9	-15.1	-32.9	-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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