

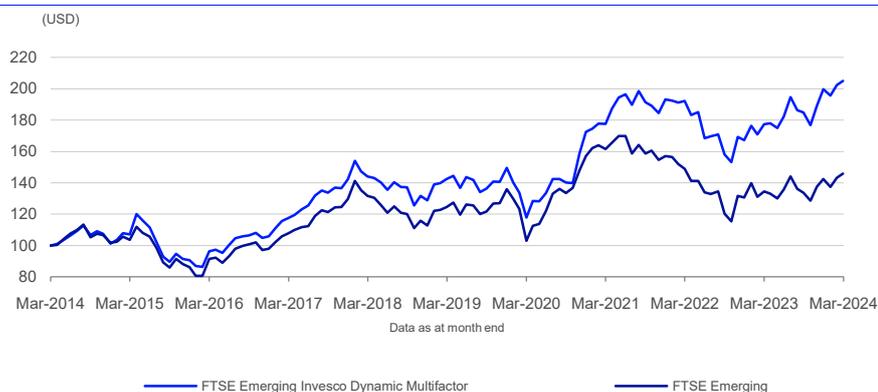
FTSE Emerging Invesco Dynamic Multifactor Index

Data as at: 29 March 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	2.7	10.8	2.7	15.5	15.4	44.0	4.9	7.6	9.8	13.1	16.7
FTSE Emerging	2.4	9.2	2.4	8.5	-9.6	17.2	-3.3	3.2	11.2	15.6	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

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	1.6	0.4	0.5	0.5	-9.3	-23.6	-30.6	-34.0
FTSE Emerging	0.8	-0.2	0.2	0.2	-11.3	-32.9	-34.8	-35.7

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 %
Petrochina (H)	Oil Gas and Coal	101,805	1.48
Wistron Corp	Technology Hardware and Equipment	79,662	1.16
Pegatron	Technology Hardware and Equipment	70,080	1.02
Vibra Energia SA	Oil Gas and Coal	59,950	0.87
Inventec Co.	Technology Hardware and Equipment	51,537	0.75
Bharat Petroleum Corp	Oil Gas and Coal	50,877	0.74
Compal Electronics	Technology Hardware and Equipment	50,017	0.73
Powertech Technology	Technology Hardware and Equipment	46,265	0.67
Klabin SA	Industrial Materials	42,003	0.61
Chicony Electronics	Technology Hardware and Equipment	40,483	0.59
Totals		592,680	8.64

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	74	985,129	14.36
15	Telecommunications	37	245,446	3.58
20	Health Care	44	181,447	2.64
30	Financials	168	1,002,835	14.62
35	Real Estate	43	200,639	2.92
40	Consumer Discretionary	108	723,892	10.55
45	Consumer Staples	69	470,385	6.86
50	Industrials	161	943,796	13.76
55	Basic Materials	101	624,264	9.10
60	Energy	65	853,215	12.44
65	Utilities	79	629,139	9.17
Totals		949	6,860,187	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	56	553,143	8.06
Chile	18	150,702	2.20
China	313	1,801,189	26.26
Colombia	3	33,616	0.49
Czech Rep.	2	4,155	0.06
Egypt	3	21,953	0.32
Greece	16	131,462	1.92
Hungary	3	31,614	0.46
Iceland	5	17,744	0.26
India	156	982,598	14.32
Indonesia	22	180,857	2.64
Kuwait	5	31,782	0.46
Malaysia	30	187,899	2.74
Mexico	28	290,230	4.23
Philippines	19	98,414	1.43
Qatar	12	105,663	1.54
Romania	6	32,460	0.47
Saudi Arabia	36	155,066	2.26
South Africa	35	291,272	4.25
Taiwan	91	1,106,136	16.12
Thailand	33	232,983	3.40
Turkiye	41	298,390	4.35
UAE	16	120,864	1.76
Totals	949	6,860,187	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	949
Dividend Yield %	4.81
Constituent (Wgt %)	
Average	0.11
Largest	1.48
Median	0.06
Top 10 Holdings (Wgt %)	8.62

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