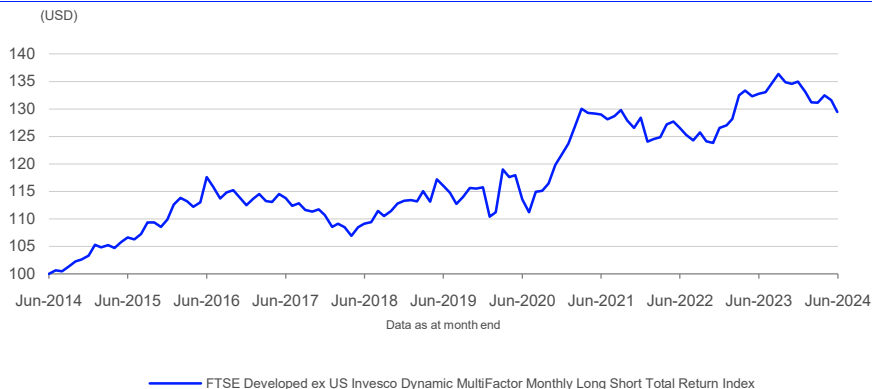


FTSE Developed ex US Invesco Dynamic MultiFactor Monthly Long Short Total Return Index

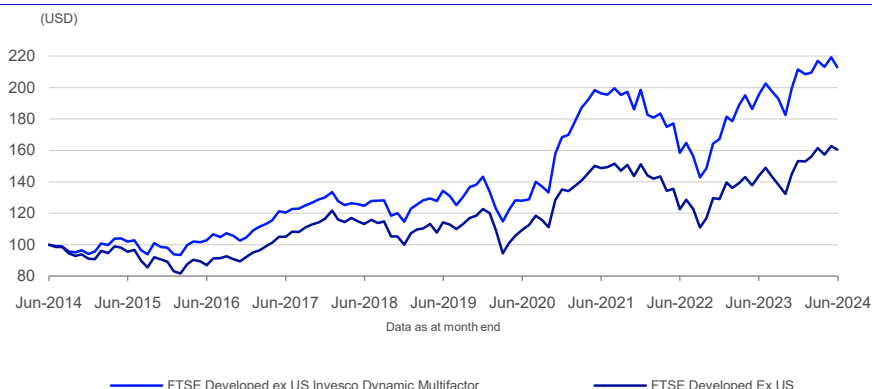
Data as at: 28 June 2024

The FTSE Developed ex US Invesco Dynamic MultiFactor Monthly Long Short Total Return Index reflects the performance of a combination of component indices with different weights: the FTSE Developed ex US Invesco Dynamic MultiFactor Index (+100%) and the FTSE Developed ex US 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 Developed ex US Invesco Dynamic MultiFactor Monthly Long Short Total Return Index	-1.3	-4.1	-4.1	-2.5	0.4	11.5	0.1	2.2	4.3	4.6	6.2
FTSE Developed ex US Invesco Dynamic Multifactor	-1.9	0.6	0.6	9.0	8.5	58.7	2.7	9.7	12.3	15.1	18.4
FTSE Developed Ex US	-0.7	4.8	4.8	11.6	7.9	40.6	2.6	7.0	11.4	15.8	18.0

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed ex US Invesco Dynamic MultiFactor Monthly Long Short Total Return Index	3.3	6.3	2.4	-1.6	2.4	2.1	5.2	5.4	-1.4	6.7
FTSE Developed ex US Invesco Dynamic Multifactor	-0.7	4.4	6.6	24.2	-11.8	25.0	17.6	17.8	-15.7	26.5
FTSE Developed Ex US	-4.0	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Developed ex US Invesco Dynamic MultiFactor Monthly Long Short Total Return Index	-0.5	0.0	0.4	0.5		-5.6	-7.2	-7.5	-10.9
FTSE Developed ex US Invesco Dynamic Multifactor	0.8	0.2	0.5	0.5		-11.0	-31.6	-31.6	-31.6
FTSE Developed Ex US	1.1	0.2	0.4	0.3		-11.3	-28.9	-34.7	-34.7

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

INFORMATION

- Index Universe
- FTSE Developed ex US 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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