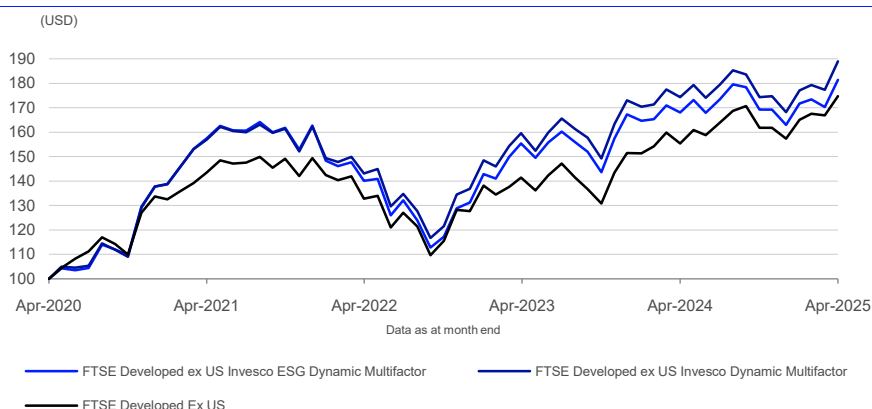


# FTSE Developed ex US Invesco ESG Dynamic Multifactor Index

Data as at: 30 April 2025

The FTSE Developed Ex US Invesco ESG Dynamic Multifactor Index reflects a dynamic combination of factor and ESG exposures drawn from constituent stocks of the FTSE Developed Ex US Index. The factors targeted may include low volatility, momentum, quality, size and value. The emphasis on each factor is determined by Invesco's Regime Model which is informed by the economic environment and overall market conditions. Within each regime a consistent overweighting to high ESG scoring stocks is applied, as is a set list of exclusions.

## 5-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 Developed ex US Invesco ESG Dynamic Multifactor	5.6	7.2	11.3	7.9	29.5	81.4	9.0	12.7	16.6	16.8	17.6
FTSE Developed ex US Invesco Dynamic Multifactor	6.7	8.4	12.3	8.4	32.1	89.0	9.7	13.6	16.6	16.9	17.3
FTSE Developed Ex US	5.9	8.0	11.1	12.4	31.5	74.7	9.6	11.8	15.9	17.4	16.0

\* 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)	2020	2021	2022	2023	2024
FTSE Developed ex US Invesco ESG Dynamic Multifactor	18.4	18.1	-19.4	27.5	-2.5
FTSE Developed ex US Invesco Dynamic Multifactor	17.6	17.8	-15.7	26.5	-2.8
FTSE Developed Ex US	10.2	11.8	-14.6	18.7	3.8

## 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

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, available real-time and end-of-day. A net version is also available.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

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 ESG Dynamic Multifactor	0.5	0.6	0.7	-	-14.3	-21.8	-34.1	-
FTSE Developed ex US Invesco Dynamic Multifactor	0.5	0.6	0.8	0.6	-13.4	-21.4	-31.6	-31.6
FTSE Developed Ex US	0.8	0.6	0.7	0.4	-13.5	-19.7	-28.9	-34.7

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
SAP	Software and Computer Services	1,094,008	5.00
3i Group	Investment Banking and Brokerage Services	1,076,813	4.93
Roche Hldgs (GENUS)	Pharmaceuticals and Biotechnology	956,719	4.38
Nintendo	Leisure Goods	813,051	3.72
Novartis (REGD)	Pharmaceuticals and Biotechnology	797,563	3.65
Deutsche Telekom	Telecommunications Service Providers	793,209	3.63
Unilever	Personal Care Drug and Grocery Stores	539,687	2.47
SK Hynix	Technology Hardware and Equipment	510,909	2.34
AstraZeneca	Pharmaceuticals and Biotechnology	499,920	2.29
Hitachi	General Industrials	416,272	1.90
Totals		7,498,153	34.30

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	36	2,852,799	13.05
1510	Telecommunications	23	1,937,053	8.86
2010	Health Care	31	3,951,135	18.07
3010	Banks	18	438,920	2.01
3020	Financial Services	19	2,191,062	10.02
3030	Insurance	23	531,716	2.43
3510	Real Estate	13	145,542	0.67
4010	Automobiles and Parts	6	296,836	1.36
4020	Consumer Products and Services	21	1,979,845	9.06
4030	Media	6	352,501	1.61
4040	Retailers	7	635,454	2.91
4050	Travel and Leisure	10	308,723	1.41
4510	Food Beverage and Tobacco	21	502,131	2.30
4520	Personal Care Drug and Grocery Stores	17	1,454,731	6.65
5010	Construction and Materials	16	475,959	2.18
5020	Industrial Goods and Services	60	2,825,479	12.92
5510	Basic Resources	6	196,574	0.90
5520	Chemicals	14	263,076	1.20
6010	Energy		0	0.00
6510	Utilities	17	523,823	2.40
Totals		364	21,863,359	100.00

INFORMATION

Index Universe

FTSE Developed ex US Index

Launch Date

15/09/2023

Base Date

18/09/2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time, end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Monthly based on the Invesco Signal, after the close of the 4th business day of the month

Index Characteristics

Attributes	FTSE Developed ex US Invesco ESG Dynamic Multifactor	FTSE Developed ex US Invesco Dynamic Multifactor
Number of constituents	364	400
Dividend Yield %	2.31	2.43
Constituent (Wgt %)		
Average	0.27	0.25
Largest	5.00	4.98
Median	0.07	0.07
Top 10 Holdings (Wgt %)	34.31	32.90

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info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;  
email info@ftserussell.com; or  
call your regional Client Services Team office:

**EMEA**  
+44 (0) 20 7866 1810

**North America**  
+1 877 503 6437

**Asia-Pacific**  
Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659