

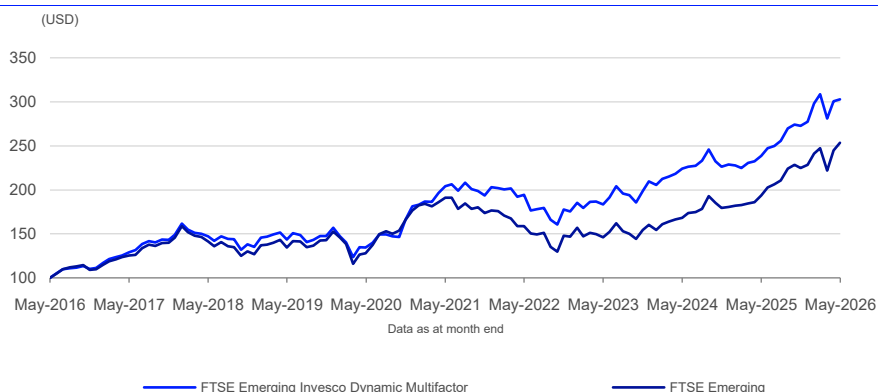
FTSE Emerging Invesco Dynamic Multifactor Index

Data as at: 29 May 2026

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	-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	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	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

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 %
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	946,005	9.31
Tencent Holdings (P Chip)	Software and Computer Services	493,108	4.85
Saudi Aramco	Oil Gas and Coal	392,814	3.87
Delta Electronics	Electronic and Electrical Equipment	361,160	3.55
Petrochina (H)	Oil Gas and Coal	229,405	2.26
Reliance Industries	Oil Gas and Coal	209,407	2.06
Vale SA	Industrial Metals and Mining	200,407	1.97
Saudi Telecom Co	Telecommunications Service Providers	174,243	1.71
China Shenhua Energy (H)	Oil Gas and Coal	169,826	1.67
Infosys	Software and Computer Services	166,331	1.64
Totals		3,342,704	32.90

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	22	2,206,715	21.72
15	Telecommunications	31	844,138	8.31
20	Health Care	31	455,938	4.49
30	Financials	40	594,175	5.85
35	Real Estate	16	183,744	1.81
40	Consumer Discretionary	28	370,697	3.65
45	Consumer Staples	38	731,461	7.20
50	Industrials	99	2,111,138	20.78
55	Basic Materials	61	849,829	8.36
60	Energy	36	1,407,104	13.85
65	Utilities	33	405,333	3.99
Totals		435	10,160,273	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	32	711,858	7.01
Chile	3	24,698	0.24
China	131	2,306,793	22.70
Colombia	1	5,742	0.06
Czech Rep.	1	8,512	0.08
Greece	6	54,251	0.53
Hungary	4	75,687	0.74
India	123	3,038,429	29.90
Indonesia	8	91,377	0.90
Kuwait	1	7,284	0.07
Malaysia	10	149,098	1.47
Mexico	20	396,975	3.91
Philippines	3	57,219	0.56
Qatar	4	29,248	0.29
Romania	1	7,069	0.07
Saudi Arabia	17	715,208	7.04
South Africa	13	139,702	1.37
Taiwan	19	1,719,520	16.92
Thailand	10	209,935	2.07
Turkiye	13	194,217	1.91
UAE	15	217,449	2.14
Totals	435	10,160,273	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	435
Dividend Yield %	2.97
Constituent (Wgt %)	
Average	0.23
Largest	9.31
Median	0.08
Top 10 Holdings (Wgt %)	32.89

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