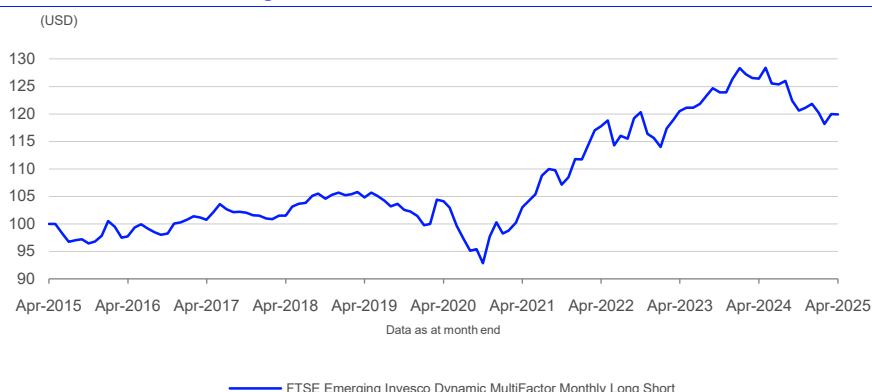


# FTSE Emerging Invesco Dynamic MultiFactor Monthly Long Short Total Return Index

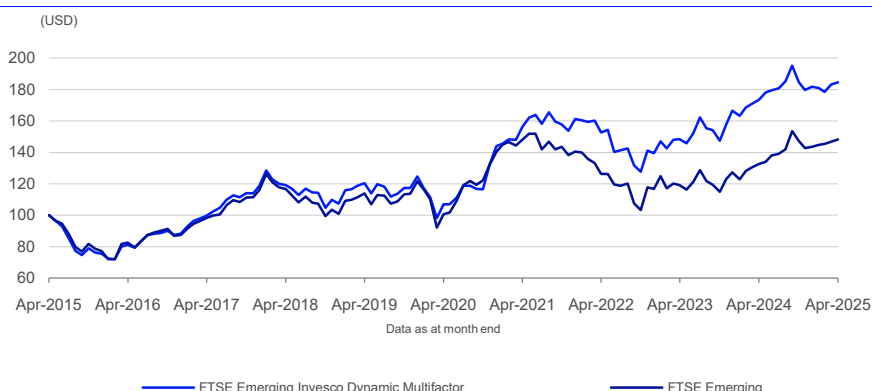
Data as at: 30 April 2025

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



## 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	-0.3	-0.6	-1.6	-5.2	1.8	15.2	0.6	2.9	3.4	4.9	6.5
FTSE Emerging Invesco Dynamic Multifactor	2.1	0.1	1.6	6.5	20.9	72.6	6.5	11.5	14.2	14.2	14.2
FTSE Emerging	2.3	0.6	3.1	11.8	17.3	47.1	5.5	8.0	15.6	16.4	15.1

\* 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

## 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.

Year-on-Year Performance - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Emerging Invesco Dynamic MultiFactor Monthly Long Short	5.9	2.5	1.2	4.1	-4.0	-1.1	11.4	3.5	9.3	-3.6
FTSE Emerging Invesco Dynamic Multifactor	-10.5	17.1	34.2	-9.4	16.0	15.5	12.0	-13.5	19.4	9.2
FTSE Emerging	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8

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	-1.5	0.1	0.4	0.3	-8.1	-8.1	-11.4	-13.5
FTSE Emerging Invesco Dynamic Multifactor	0.4	0.5	0.8	0.4	-15.3	-17.3	-23.6	-33.1
FTSE Emerging	0.7	0.4	0.5	0.2	-15.1	-18.4	-34.8	-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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