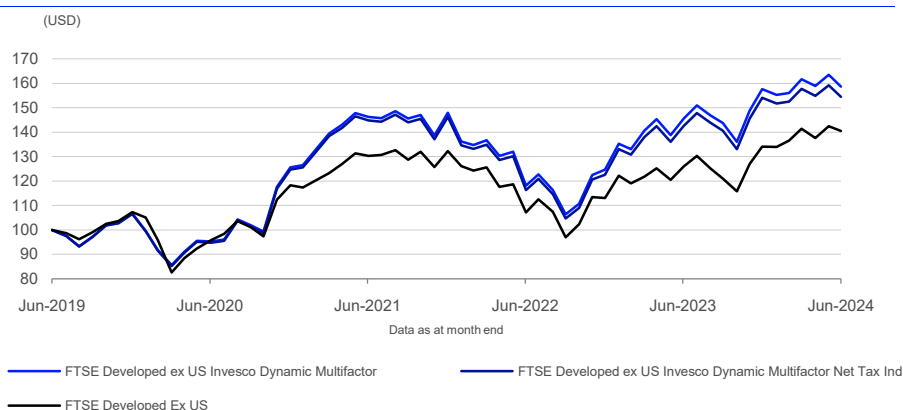


FTSE Developed ex US Invesco Dynamic Multifactor Index

Data as at: 28 June 2024

The FTSE Developed ex US Invesco Dynamic Multifactor Index reflects a dynamic combination of factor 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.

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 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 Invesco Dynamic Multifactor Net Tax Ind	-2.1	0.2	0.2	8.3	6.6	54.5	2.2	9.1	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	-0.7	4.4	6.6	24.2	-11.8	25.0	17.6	17.8	-15.7	26.5
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax Ind	-1.2	4.0	6.0	23.7	-12.3	24.3	17.0	17.3	-16.2	25.7
FTSE Developed Ex US	-4.0	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7

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 of the index 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 Dynamic Multifactor	0.8	0.2	0.5	0.5	-11.0	-31.6	-31.6	-31.6
FTSE Developed ex US Invesco Dynamic Multifactor Net Tax Ind	0.7	0.1	0.5	0.5	-11.1	-32.0	-32.0	-32.0
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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
DCC	UK	Industrial Support Services	138,849	0.73
Smith (DS)	UK	General Industrials	136,638	0.72
Galp Energia SGPS SA	Portugal	Oil Gas and Coal	127,398	0.67
Taylor Wimpey	UK	Household Goods and Home Construction	126,370	0.67
Powszechny Zakład Ubezpieczeń SA	Poland	Non-life Insurance	125,289	0.66
Skanska B	Sweden	Construction and Materials	121,515	0.64
Idemitsu Kosan	Japan	Oil Gas and Coal	121,147	0.64
Boliden	Sweden	Industrial Metals and Mining	119,986	0.63
Kingfisher	UK	Retailers	119,976	0.63
Rexel S.A.	France	Electronic and Electrical Equipment	117,481	0.62
Totals			1,254,648	6.64

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	37	969,698	5.13
1510	Telecommunications	17	454,600	2.40
2010	Health Care	19	497,220	2.63
3010	Banks	31	1,272,805	6.73
3020	Financial Services	16	502,931	2.66
3030	Insurance	22	980,727	5.19
3510	Real Estate	40	701,252	3.71
4010	Automobiles and Parts	29	878,302	4.65
4020	Consumer Products and Services	26	770,131	4.07
4030	Media	8	159,828	0.85
4040	Retailers	23	668,117	3.53
4050	Travel and Leisure	20	414,057	2.19
4510	Food Beverage and Tobacco	34	615,672	3.26
4520	Personal Care Drug and Grocery Stores	22	661,993	3.50
5010	Construction and Materials	37	1,266,046	6.70
5020	Industrial Goods and Services	108	3,792,771	20.06
5510	Basic Resources	30	1,239,934	6.56
5520	Chemicals	36	1,244,580	6.58
6010	Energy	21	1,058,783	5.60
6510	Utilities	20	753,436	3.99
Totals		596	18,902,884	100.00

INFORMATION

Index Universe

FTSE Developed ex US Index

Launch Date

17 August 2020

Base Date

21 September 2001

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time, end-of-day

End-of-Day Distribution

Via FTP 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

Country/Market Weights

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	41	1,541,783	8.16
Austria	5	221,851	1.17
Belgium	5	255,509	1.35
Canada	3	212,951	1.13
Denmark	2	42,998	0.23
Finland	4	227,080	1.20
France	15	770,685	4.08
Germany	11	307,520	1.63
Hong Kong	31	819,300	4.33
Ireland	2	85,835	0.45
Israel	21	612,771	3.24
Italy	11	518,426	2.74
Japan	260	6,335,497	33.52
Korea	80	1,986,159	10.51
Netherlands	6	247,967	1.31
New Zealand	9	232,529	1.23
Norway	4	208,863	1.10
Poland	6	350,173	1.85
Portugal	1	127,398	0.67
Singapore	18	415,923	2.20
Spain	8	374,754	1.98
Sweden	16	787,080	4.16
Switzerland	8	313,149	1.66
UK	29	1,906,684	10.09
Totals	596	18,902,884	100.00

Index Characteristics

Attributes	FTSE Developed ex US Invesco Dynamic Multifactor
Number of constituents	596
Dividend Yield %	3.70
Constituent (Wgt %)	
Average	0.17
Largest	0.73
Median	0.13
Top 10 Holdings (Wgt %)	6.61

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