

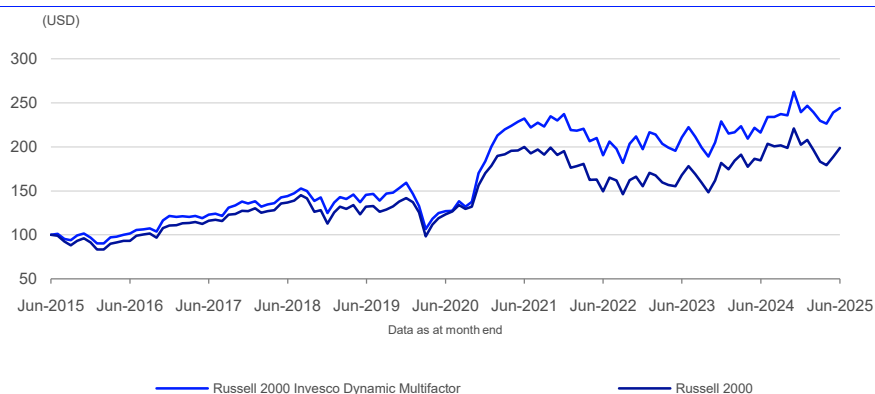
Russell 2000[®] Invesco Dynamic MultiFactor Index

Data as at: 30 June 2025

The Russell 2000 Invesco Dynamic Multifactor Index reflects a dynamic combination of factor exposures drawn from constituent stocks of the Russell 2000 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.

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
Russell 2000 Invesco Dynamic Multifactor	6.4	2.1	2.1	13.0	28.3	92.3	8.7	14.0	22.5	19.6	21.5
Russell 2000	8.5	-1.8	-1.8	7.7	33.1	61.3	10.0	10.0	24.7	21.0	21.4

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell 2000 Invesco Dynamic Multifactor	1.1	25.4	11.8	-8.0	27.6	15.2	29.3	-16.9	16.0	4.6
Russell 2000	-4.4	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9	11.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
Russell 2000 Invesco Dynamic Multifactor	0.6	0.4	0.6	0.5		-22.6	-22.6	-28.8	-42.6
Russell 2000	0.3	0.4	0.5	0.3		-27.5	-27.5	-31.9	-41.8

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 %
Hims and Hers Health Inc (A)	Health Care Providers	18,846	0.75
Brinker International	Travel and Leisure	15,966	0.63
InterDigital	Telecommunications Equipment	15,738	0.62
CommVault Systems	Software and Computer Services	14,455	0.57
Badger Meter	Electronic and Electrical Equipment	13,988	0.55
American Healthcare REIT	Real Estate Investment Trusts	13,655	0.54
Sterling Infrastructure Inc	Construction and Materials	13,579	0.54
Stride Inc	Consumer Services	13,020	0.52
Ensign Group	Health Care Providers	12,411	0.49
Watts Water Technologies	Electronic and Electrical Equipment	12,355	0.49
Totals		144,012	5.71

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	142	241,953	9.60
1510	Telecommunications	30	54,704	2.17
2010	Health Care	200	287,186	11.39
3010	Banks	250	418,498	16.60
3020	Financial Services	81	164,315	6.52
3030	Insurance	44	110,680	4.39
3510	Real Estate	98	209,603	8.31
4010	Automobiles and Parts	17	18,668	0.74
4020	Consumer Products and Services	79	131,294	5.21
4030	Media	23	17,974	0.71
4040	Retailers	31	49,108	1.95
4050	Travel and Leisure	45	86,919	3.45
4510	Food Beverage and Tobacco	28	27,099	1.07
4520	Personal Care Drug and Grocery Stores	16	18,645	0.74
5010	Construction and Materials	39	120,228	4.77
5020	Industrial Goods and Services	188	337,442	13.38
5510	Basic Resources	34	37,804	1.50
5520	Chemicals	14	27,188	1.08
6010	Energy	77	72,691	2.88
6510	Utilities	34	89,227	3.54
Totals		1470	2,521,226	100.00

Index Characteristics

Attributes	Russell 2000 Invesco Dynamic Multifactor
Number of constituents	1470
Dividend Yield %	1.58
Constituent (Wgt %)	
Average	0.07
Largest	0.75
Median	0.03
Top 10 Holdings (Wgt %)	5.70

INFORMATION

Index Universe

Russell 2000® Index

Launch Date

13 October 2017

Base Date

23 June 2017

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

History

Available from May 2006

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