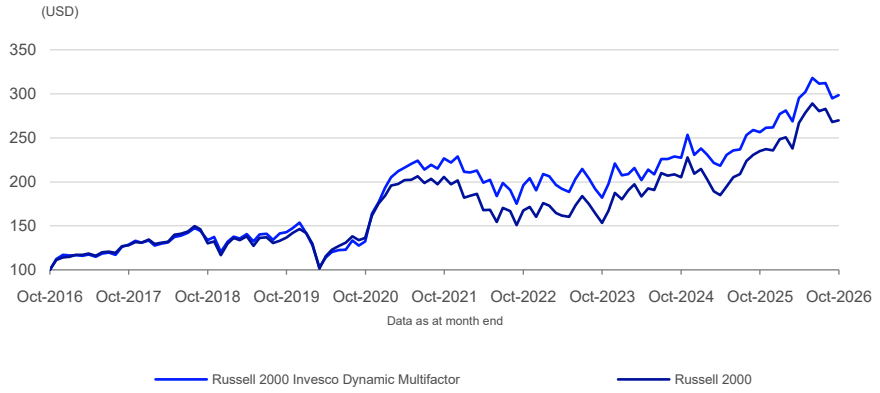
Russell 2000® Invesco Dynamic MultiFactor Index

Data as at: 30 October 2026

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	-4.2	1.1	13.9	16.4	63.8	31.7	17.9	5.7	16.1	18.5	19.0
Russell 2000	-3.8	1.0	14.4	14.8	76.1	31.2	20.8	5.6	18.2	19.7	20.6

* 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
Russell 2000 Invesco Dynamic Multifactor	25.4	11.8	-8.0	27.6	15.2	29.3	-16.9	16.0	4.6	13.5
Russell 2000	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9	11.5	12.8

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	1.0	1.0	0.3	0.6	-9.3	-22.6	-28.8	-42.6
Russell 2000	0.9	1.1	0.3	0.5	-11.1	-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 %
CareTrust REIT	Real Estate Investment Trusts	47,075	1.64
FirstCash Holdings Inc	Finance and Credit Services	38,110	1.33
Brinker International	Travel and Leisure	34,816	1.21
Terreno Realty	Real Estate Investment Trusts	34,023	1.18
SSR Mining	Precious Metals and Mining	32,524	1.13
MYR Group Inc.	Construction and Materials	32,186	1.12
Silicon Labs	Technology Hardware and Equipment	31,643	1.10
Krystal Biotech	Pharmaceuticals and Biotechnology	29,037	1.01
Victory Capital Holdings Class A	Investment Banking and Brokerage Services	26,037	0.91
Acadian Asset Management Inc	Investment Banking and Brokerage Services	24,984	0.87
Totals		**330,436**	**11.49**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	92	283,965	9.88
1510	Telecommunications	16	31,400	1.09
2010	Health Care	148	417,861	14.53
3010	Banks	221	352,054	12.24
3020	Financial Services	64	325,550	11.32
3030	Insurance	44	140,792	4.90
3510	Real Estate	75	350,310	12.18
4010	Automobiles and Parts	10	11,648	0.41
4020	Consumer Products and Services	57	141,782	4.93
4030	Media	12	13,732	0.48
4040	Retailers	30	78,833	2.74
4050	Travel and Leisure	31	92,514	3.22
4510	Food Beverage and Tobacco	18	39,888	1.39
4520	Personal Care Drug and Grocery Stores	10	15,414	0.54
5010	Construction and Materials	20	84,871	2.95
5020	Industrial Goods and Services	129	272,608	9.48
5510	Basic Resources	22	64,676	2.25
5520	Chemicals	16	27,086	0.94
6010	Energy	59	109,773	3.82
6510	Utilities	24	20,664	0.72
Totals		**1098**	**2,875,421**	**100.00**

Index Characteristics

Attributes	Russell 2000 Invesco Dynamic Multifactor
Number of constituents	1098
Dividend Yield %	1.61
Constituent (Wgt %)	
Average	0.09
Largest	1.64
Median	0.03
Top 10 Holdings (Wgt %)	11.50

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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