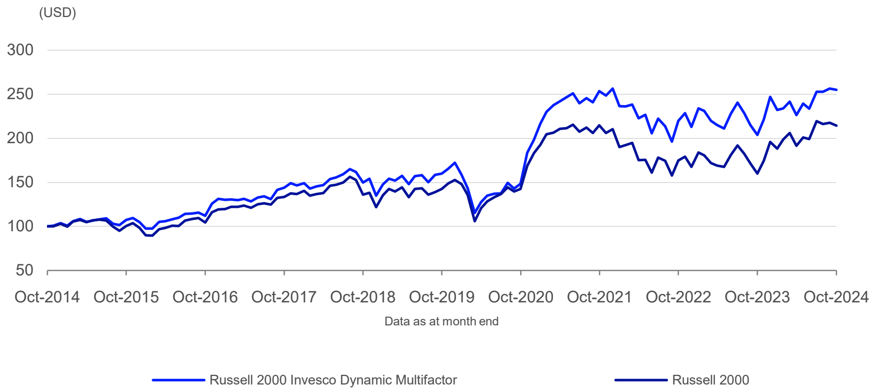
Russell 2000® Invesco Dynamic MultiFactor Index

Data as at: 31 October 2024

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	0.8	12.6	3.1	24.9	0.5	59.3	0.2	9.8	20.3	21.5	24.0
Russell 2000	-2.2	12.1	9.6	34.1	-0.1	50.4	0.0	8.5	21.0	23.4	24.2

* 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
Russell 2000 Invesco Dynamic Multifactor	7.1	1.1	25.4	11.8	-8.0	27.6	15.2	29.3	-16.9	16.0
Russell 2000	4.9	-4.4	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9

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	1.2	-0.1	0.4	0.5	-12.1	-28.8	-42.6	-42.6
Russell 2000	1.6	0.0	0.4	0.4	-10.1	-31.9	-41.7	-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 %
Sprouts Farmers Market	Personal Care Drug and Grocery Stores	76,678	2.82
Fabrinet	Technology Hardware and Equipment	45,324	1.66
CommVault Systems	Software and Computer Services	36,633	1.35
Hamilton Lane Class A	Investment Banking and Brokerage Services	35,771	1.31
Ensign Group	Health Care Providers	34,909	1.28
Applied Industrial Technology	Industrial Support Services	31,666	1.16
CSW Industrials	Construction and Materials	30,352	1.11
Corcept Therapeutics	Pharmaceuticals and Biotechnology	28,765	1.06
Cal-Maine Foods	Food Producers	24,923	0.92
Federal Signal	Industrial Transportation	24,730	0.91
Totals		**369,752**	**13.58**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	62	239,127	8.78
1510	Telecommunications	4	12,062	0.44
2010	Health Care	52	244,692	8.99
3010	Banks	118	358,878	13.18
3020	Financial Services	36	218,724	8.03
3030	Insurance	22	116,062	4.26
3510	Real Estate	65	228,578	8.40
4010	Automobiles and Parts	5	6,875	0.25
4020	Consumer Products and Services	41	131,179	4.82
4030	Media	7	10,304	0.38
4040	Retailers	16	63,646	2.34
4050	Travel and Leisure	12	19,436	0.71
4510	Food Beverage and Tobacco	13	67,414	2.48
4520	Personal Care Drug and Grocery Stores	8	88,124	3.24
5010	Construction and Materials	31	197,196	7.24
5020	Industrial Goods and Services	119	537,794	19.75
5510	Basic Resources	14	60,507	2.22
5520	Chemicals	10	38,185	1.40
6010	Energy	23	47,546	1.75
6510	Utilities	18	36,229	1.33
Totals		**676**	**2,722,558**	**100.00**

Index Characteristics

Attributes	Russell 2000 Invesco Dynamic Multifactor
Number of constituents	676
Dividend Yield %	1.56
Constituent (Wgt %)	
Average	0.15
Largest	2.82
Median	0.08
Top 10 Holdings (Wgt %)	13.58

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

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659