

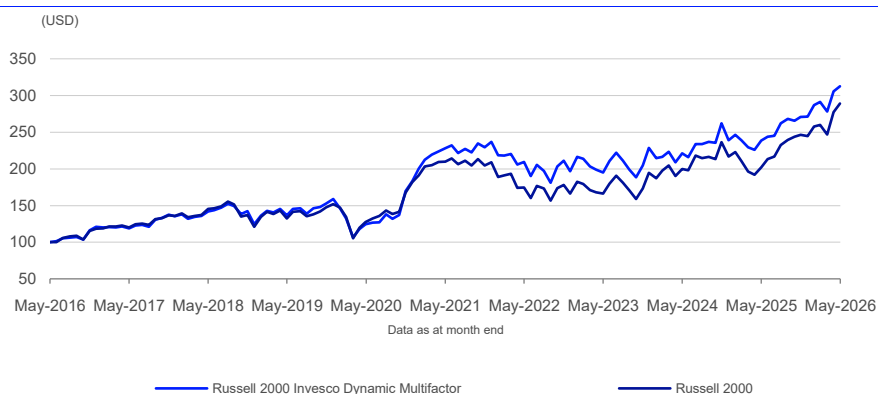
Russell 2000[®] Invesco Dynamic MultiFactor Index

Data as at: 29 May 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	7.4	15.5	15.3	31.0	60.2	37.1	17.0	6.5	17.3	19.4	19.0
Russell 2000	11.3	17.5	18.2	43.1	73.9	37.7	20.3	6.6	19.1	20.4	20.5

* 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	1.7	0.9	0.3	0.6	-9.1	-22.6	-28.8	-42.6
Russell 2000	2.2	1.0	0.3	0.5	-11.0	-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 %
Nextpower Inc	Alternative Energy	63,641	1.96
Sterling Infrastructure Inc	Construction and Materials	60,193	1.86
Indivior Pharmaceuticals Inc	Pharmaceuticals and Biotechnology	58,704	1.81
Argan Inc.	Construction and Materials	50,817	1.57
Planet Labs PBC (A)	Aerospace and Defense	50,650	1.56
Arrowhead Pharmaceuticals Inc.	Pharmaceuticals and Biotechnology	45,606	1.41
Rambus Inc	Technology Hardware and Equipment	43,373	1.34
CareTrust REIT	Real Estate Investment Trusts	39,238	1.21
Credo Technology Group Holding	Technology Hardware and Equipment	37,636	1.16
FirstCash Holdings Inc	Finance and Credit Services	35,979	1.11
Totals		485,838	14.98

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	82	308,973	9.53
1510	Telecommunications	23	62,599	1.93
2010	Health Care	135	424,395	13.09
3010	Banks	224	383,912	11.84
3020	Financial Services	71	285,775	8.81
3030	Insurance	42	132,686	4.09
3510	Real Estate	79	372,704	11.49
4010	Automobiles and Parts	15	27,574	0.85
4020	Consumer Products and Services	63	170,256	5.25
4030	Media	13	5,326	0.16
4040	Retailers	26	54,330	1.68
4050	Travel and Leisure	25	83,898	2.59
4510	Food Beverage and Tobacco	21	42,177	1.30
4520	Personal Care Drug and Grocery Stores	9	13,838	0.43
5010	Construction and Materials	30	225,368	6.95
5020	Industrial Goods and Services	133	385,027	11.87
5510	Basic Resources	27	54,951	1.69
5520	Chemicals	11	30,466	0.94
6010	Energy	45	136,217	4.20
6510	Utilities	28	42,745	1.32
Totals		1102	3,243,217	100.00

Index Characteristics

Attributes	Russell 2000 Invesco Dynamic Multifactor
Number of constituents	1102
Dividend Yield %	1.51
Constituent (Wgt %)	
Average	0.09
Largest	1.96
Median	0.03
Top 10 Holdings (Wgt %)	14.99

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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