

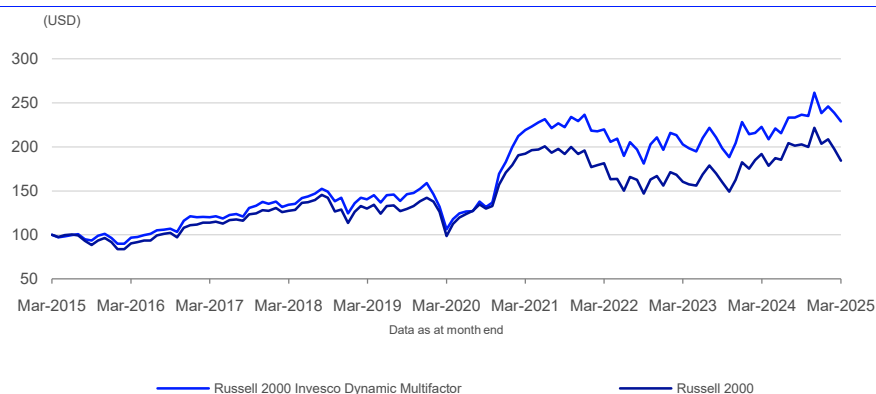
Russell 2000[®] Invesco Dynamic MultiFactor Index

Data as at: 31 March 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	-4.1	-3.3	-4.1	2.7	4.0	115.3	1.3	16.6	19.6	21.6	21.8
Russell 2000	-9.5	-9.2	-9.5	-4.0	1.6	86.5	0.5	13.3	20.6	22.9	22.0

* 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)	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	0.1	0.1	0.8	0.4	-16.5	-19.4	-28.8	-42.6
Russell 2000	-0.1	0.1	0.6	0.3	-18.0	-21.0	-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 %
Sprouts Farmers Market	Personal Care Drug and Grocery Stores	85,799	3.44
Corcept Therapeutics	Pharmaceuticals and Biotechnology	46,655	1.87
ExlService Holdings	Industrial Support Services	39,770	1.59
CommVault Systems	Software and Computer Services	36,338	1.46
CSW Industrials	Construction and Materials	31,970	1.28
Hamilton Lane Class A	Investment Banking and Brokerage Services	29,463	1.18
Badger Meter	Electronic and Electrical Equipment	25,765	1.03
Atmus Filtration Technologies Inc	Electronic and Electrical Equipment	25,725	1.03
InterDigital	Telecommunications Equipment	21,819	0.87
Applied Industrial Technology	Industrial Support Services	21,584	0.86
Totals		364,889	14.61

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	49	163,239	6.54
1510	Telecommunications	9	32,091	1.29
2010	Health Care	55	231,961	9.29
3010	Banks	140	370,357	14.83
3020	Financial Services	37	185,035	7.41
3030	Insurance	24	119,773	4.80
3510	Real Estate	61	259,961	10.41
4010	Automobiles and Parts	3	17,855	0.72
4020	Consumer Products and Services	34	93,880	3.76
4030	Media	7	13,823	0.55
4040	Retailers	12	39,430	1.58
4050	Travel and Leisure	18	32,082	1.28
4510	Food Beverage and Tobacco	13	45,952	1.84
4520	Personal Care Drug and Grocery Stores	7	102,306	4.10
5010	Construction and Materials	26	160,944	6.44
5020	Industrial Goods and Services	101	443,289	17.75
5510	Basic Resources	11	53,569	2.15
5520	Chemicals	6	34,689	1.39
6010	Energy	17	22,062	0.88
6510	Utilities	21	74,938	3.00
Totals		651	2,497,234	100.00

Index Characteristics

Attributes	Russell 2000 Invesco Dynamic Multifactor
Number of constituents	651
Dividend Yield %	1.64
Constituent (Wgt %)	
Average	0.15
Largest	3.44
Median	0.08
Top 10 Holdings (Wgt %)	14.61

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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