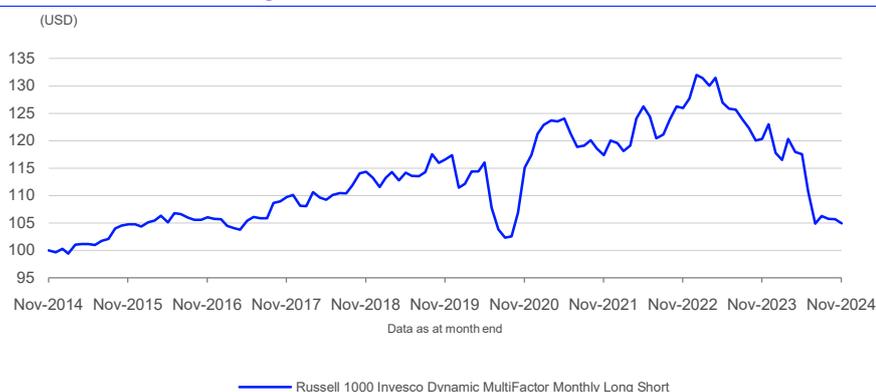


# Russell 1000 Invesco Dynamic MultiFactor Monthly Long Short Total Return Index

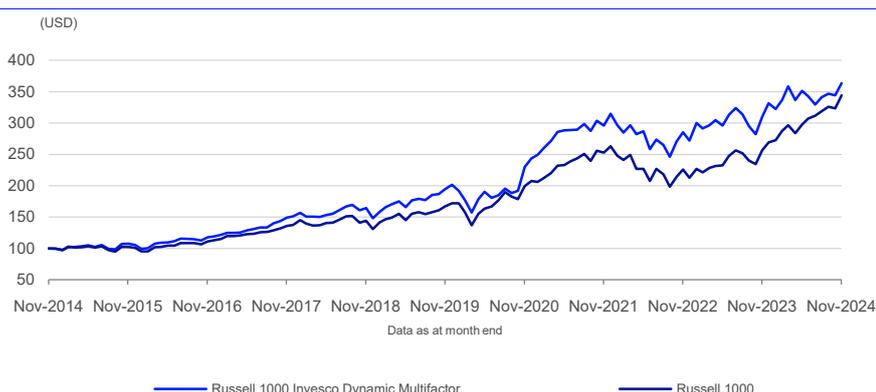
Data as at: 29 November 2024

The Russell 1000 Invesco Dynamic MultiFactor Monthly Long Short Total Return Index reflects the performance of a combination of component indices with different weights: the Russell 1000 Invesco Dynamic MultiFactor Index (+100%) and the Russell 1000 Index (-100%). Component weights are rebalanced monthly.

## 10-Year Performance - Long Short Total Return



## 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 1000 Invesco Dynamic MultiFactor Monthly Long Short	-1.3	-10.8	-14.7	-12.8	-10.6	-10.0	-3.7	-2.1	7.7	6.8	9.0
Russell 1000 Invesco Dynamic Multifactor	6.7	3.5	9.7	17.5	22.8	87.0	7.1	13.3	13.9	18.1	20.1
Russell 1000	8.0	15.8	28.1	34.4	36.4	106.3	10.9	15.6	12.4	18.0	18.6

\* 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

## FEATURES

### Coverage

FTSE Russell Long Short Indices reflect the performance of a combination of component indices with positive and negative weightings.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### 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.

**Year-on-Year Performance - Total Return**

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000 Invesco Dynamic MultiFactor Monthly Long Short	-0.6	5.1	1.0	4.1	2.9	3.7	0.1	2.2	6.4	-3.7
Russell 1000 Invesco Dynamic Multifactor	12.5	6.1	13.0	26.6	-2.0	36.2	20.9	29.3	-13.6	21.9
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5

**Return/Risk Ratio and Drawdown - Total Return**

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Invesco Dynamic MultiFactor Monthly Long Short	-1.6	-0.5	-0.2	0.1	-15.6	-21.4	-21.4	-21.4
Russell 1000 Invesco Dynamic Multifactor	1.3	0.4	0.7	0.8	-13.2	-22.2	-33.6	-33.6
Russell 1000	2.8	0.6	0.8	0.8	-8.5	-25.1	-34.6	-34.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
 Drawdown - based on daily data

**INFORMATION**

**Index Universe**

Russell 1000 Index

**Index Launch**

27 March 2023

**Base Date**

5 January 2012

**Base Value**

1000

**Index Calculation**

End-of-Day indices available

**End-of-Day Distribution**

Via FTP

**Currency**

USD

**Review Dates**

Monthly

Data definitions available from [info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](http://lseg.com/ftse-russell); email [info@ftserussell.com](mailto: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

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

Research Affiliates® and Fundamental Index® are trade marks of RA. "Fundamental Index®" and/or "Research Affiliates Fundamental Index®" and/or "RAFI" and/or all other RA trademarks, trade names, patented and patent-pending concepts are the exclusive property of Research Affiliates, LLC.

The FTSE Research Affiliates Fundamental Indexes ("FTSE Russell RAFI Indexes") are calculated by FTSE RA. All rights in and to the FTSE Russell RAFI Indexes vest in FTSE Russell® and/or its relevant Partner(s).

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.