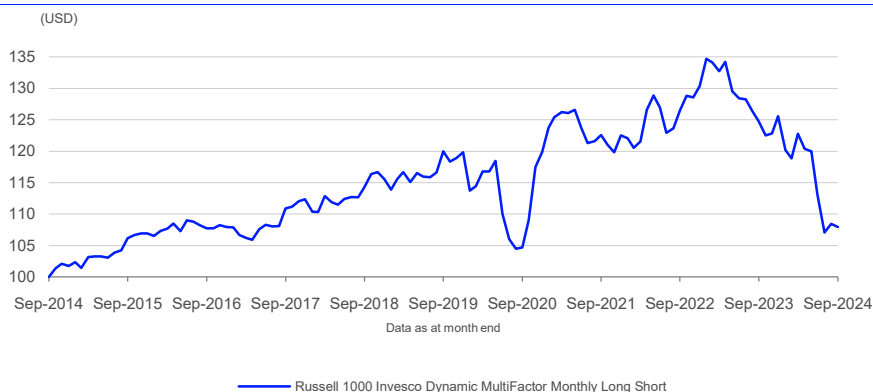


# Russell 1000 Invesco Dynamic MultiFactor Monthly Long Short Total Return Index

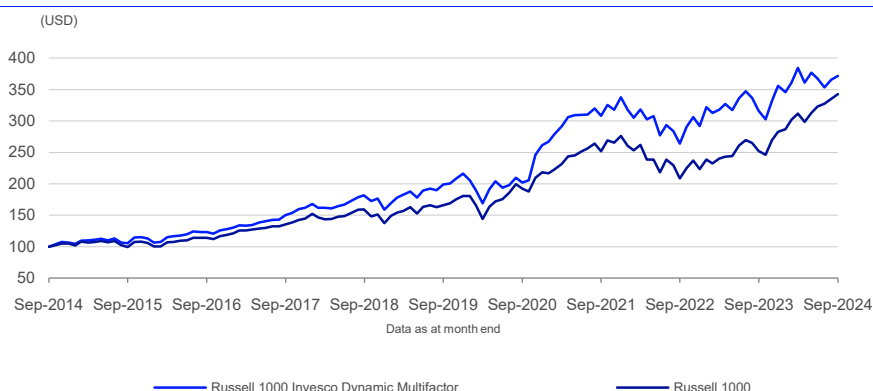
Data as at: 30 September 2024

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	-4.5	-12.1	-14.0	-13.5	-12.0	-10.0	-4.2	-2.1	8.1	7.1	9.0
Russell 1000 Invesco Dynamic Multifactor	1.2	-3.3	4.5	17.6	20.8	87.2	6.5	13.4	14.6	18.8	20.0
Russell 1000	6.1	9.9	21.2	35.7	36.1	106.8	10.8	15.6	12.7	18.4	18.4

\* 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	-1.7	-0.6	-0.2	0.1	-15.6	-21.4	-21.4	-21.4
Russell 1000 Invesco Dynamic Multifactor	1.2	0.3	0.7	0.9	-13.2	-22.2	-33.6	-33.6
Russell 1000	2.8	0.6	0.9	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

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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

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