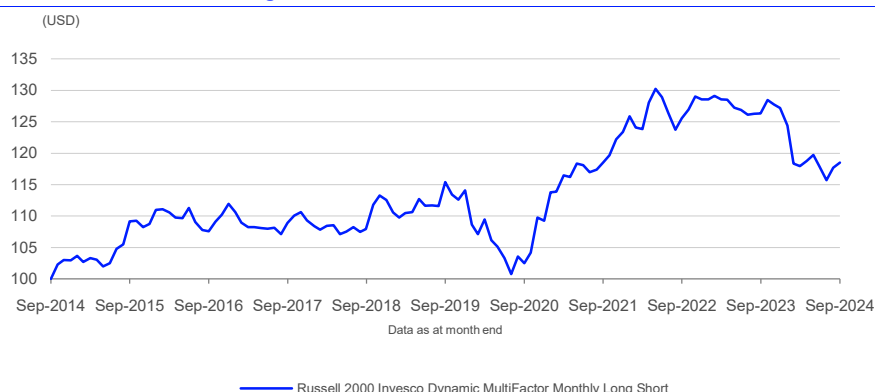


# Russell 2000 Invesco Dynamic MultiFactor Monthly Long Short Total Return Index

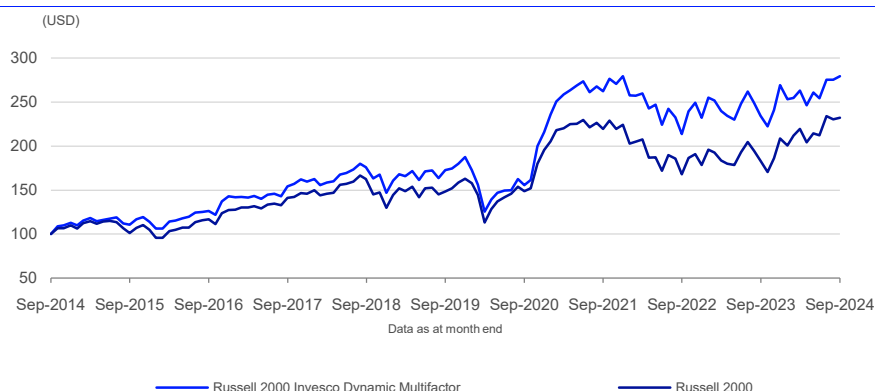
Data as at: 30 September 2024

The Russell 2000 Invesco Dynamic MultiFactor Monthly Long Short Total Return Index reflects the performance of a combination of component indices with different weights: the Russell 2000 Invesco Dynamic MultiFactor Index (+100%) and the Russell 2000 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 2000 Invesco Dynamic MultiFactor Monthly Long Short	0.5	0.5	-6.8	-6.2	0.0	2.7	0.0	0.5	6.3	7.1	6.5
Russell 2000 Invesco Dynamic Multifactor	9.8	6.2	3.7	19.2	6.4	61.8	2.1	10.1	20.6	22.0	24.0
Russell 2000	9.3	5.7	11.2	26.8	5.6	56.6	1.8	9.4	21.3	23.7	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

## 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 2000 Invesco Dynamic MultiFactor Monthly Long Short	2.0	5.6	2.9	-2.3	3.0	1.4	-4.2	12.9	4.2	-1.0
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 Monthly Long Short	-1.0	0.0	0.1	0.3	-12.3	-13.3	-15.8	-16.3
Russell 2000 Invesco Dynamic Multifactor	0.9	0.1	0.4	0.5	-12.1	-28.8	-42.6	-42.6
Russell 2000	1.3	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

INFORMATION

Index Universe

Russell 2000 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

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