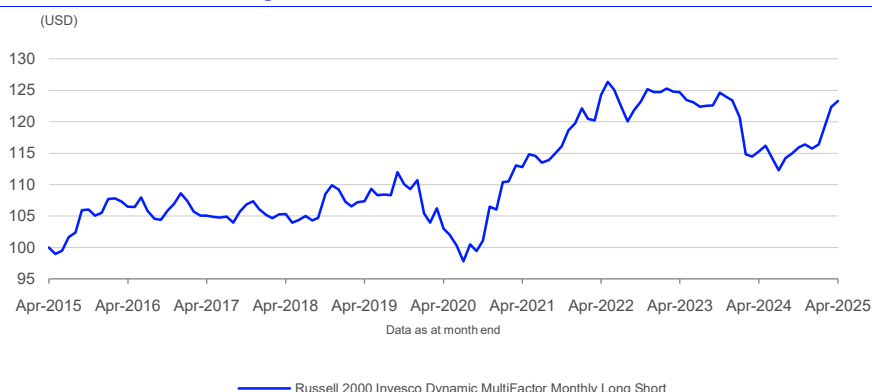


Russell 2000 Invesco Dynamic MultiFactor Monthly Long Short Total Return Index

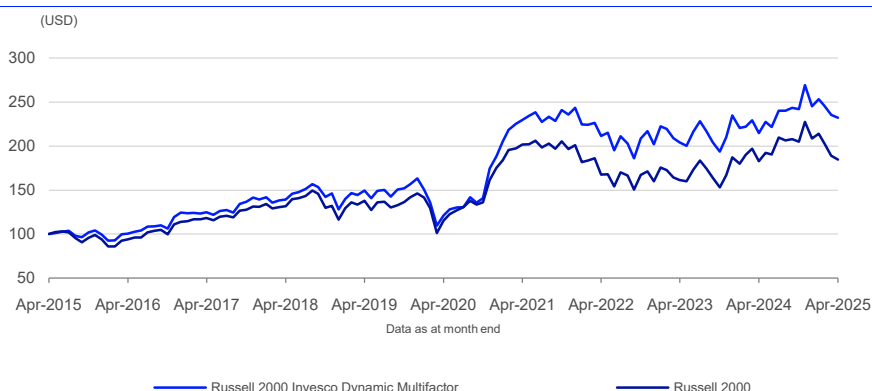
Data as at: 30 April 2025

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 | 5.9 | 6.3 | 6.6 | 7.0 | -0.8 | 19.7 | -0.3 | 3.7 | 5.8 | 6.3 | 5.9 |
| Russell 2000 Invesco Dynamic Multifactor | -8.3 | -4.0 | -5.4 | 8.1 | 9.8 | 91.5 | 3.2 | 13.9 | 22.4 | 21.2 | 21.5 |
| Russell 2000 | -13.8 | -10.0 | -11.6 | 0.9 | 10.1 | 60.2 | 3.3 | 9.9 | 24.2 | 22.7 | 21.4 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|---|------|------|------|-------|------|------|------|-------|------|------|
| Russell 2000 Invesco Dynamic MultiFactor Monthly Long Short | 5.6 | 2.9 | -2.3 | 3.0 | 1.4 | -4.2 | 12.9 | 4.2 | -1.0 | -6.2 |
| 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 Monthly Long Short | 1.2 | -0.1 | 0.6 | 0.4 | -5.3 | -13.3 | -13.3 | -16.3 |
| Russell 2000 Invesco Dynamic Multifactor | 0.3 | 0.1 | 0.6 | 0.4 | -22.6 | -22.6 | -28.8 | -42.6 |
| Russell 2000 | 0.0 | 0.1 | 0.5 | 0.3 | -27.5 | -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

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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