

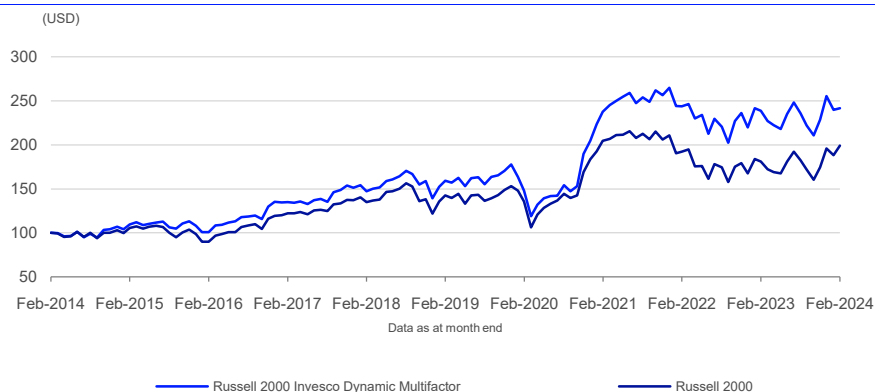
Russell 2000[®] Invesco Dynamic MultiFactor Index

Data as at: 29 February 2024

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	5.7	2.4	-5.4	1.2	1.7	51.6	0.6	8.7	19.7	22.2	24.0
Russell 2000	14.0	9.0	1.5	10.0	-2.8	39.6	-0.9	6.9	20.5	23.0	24.1

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
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	0.1	0.0	0.4	0.5		-16.4	-28.8	-42.6	-42.6
Russell 2000	0.5	-0.1	0.3	0.3		-18.0	-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

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 %
Hibbett Inc	Retailers	17,490	0.72
Telephone & Data Systems	Telecommunications Service Providers	17,319	0.72
Caleres	Retailers	16,653	0.69
Steelcase Inc	Household Goods and Home Construction	14,391	0.60
Hovnanian Enterp	Household Goods and Home Construction	13,785	0.57
Interface	Household Goods and Home Construction	13,614	0.56
Koppers Holdings	Industrial Materials	13,580	0.56
Amneal Pharmaceuticals	Pharmaceuticals and Biotechnology	13,351	0.55
ScanSource	Technology Hardware and Equipment	13,301	0.55
Eagle Bulk Shipping	Industrial Transportation	13,091	0.54
Totals		146,574	6.08

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	36	114,677	4.75
1510	Telecommunications	22	61,019	2.53
2010	Health Care	47	171,263	7.10
3010	Banks	161	447,672	18.56
3020	Financial Services	36	81,510	3.38
3030	Insurance	13	38,297	1.59
3510	Real Estate	39	127,765	5.30
4010	Automobiles and Parts	6	18,623	0.77
4020	Consumer Products and Services	47	193,579	8.02
4030	Media	18	71,978	2.98
4040	Retailers	37	167,339	6.94
4050	Travel and Leisure	23	53,426	2.21
4510	Food Beverage and Tobacco	14	43,741	1.81
4520	Personal Care Drug and Grocery Stores	8	34,377	1.42
5010	Construction and Materials	18	98,746	4.09
5020	Industrial Goods and Services	101	375,972	15.58
5510	Basic Resources	15	82,978	3.44
5520	Chemicals	7	21,868	0.91
6010	Energy	43	185,243	7.68
6510	Utilities	11	22,482	0.93
Totals		702	2,412,556	100.00

Index Characteristics

Attributes	Russell 2000 Invesco Dynamic Multifactor
Number of constituents	702
Dividend Yield %	2.20
Constituent (Wgt %)	
Average	0.14
Largest	0.72
Median	0.11
Top 10 Holdings (Wgt %)	6.06

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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info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email 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