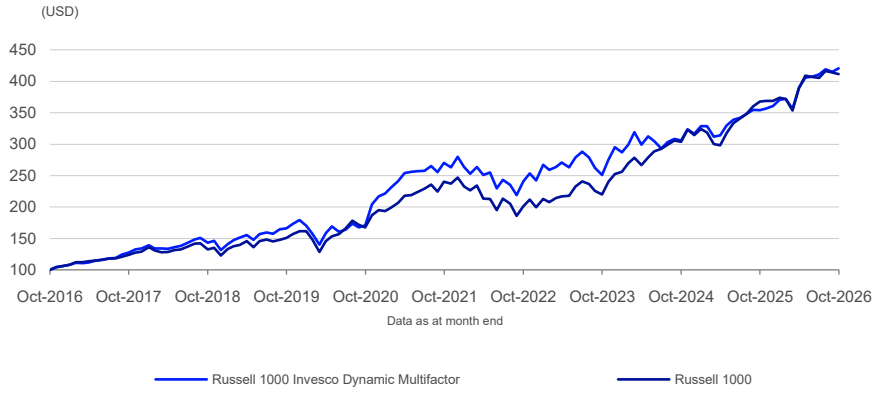
Russell 1000® Invesco Dynamic MultiFactor Index

Data as at: 30 October 2026

The Russell 1000 Invesco Dynamic Multifactor Index reflects a dynamic combination of factor exposures drawn from constituent stocks of the Russell 1000 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 1000 Invesco Dynamic Multifactor	2.3	7.9	16.6	18.8	67.5	55.8	18.8	9.3	12.3	12.5	15.8
Russell 1000	1.5	5.7	11.5	11.8	87.0	71.2	23.2	11.4	12.9	13.2	15.5

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Invesco Dynamic Multifactor	13.0	26.6	-2.0	36.2	20.9	29.3	-13.6	21.9	7.2	14.0
Russell 1000	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5	17.4

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	1.5	1.5	0.6	1.0	-7.6	-15.6	-22.2	-33.6
Russell 1000	0.9	1.8	0.7	1.0	-8.8	-19.1	-25.1	-34.6

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 %
Apple Inc.	Technology Hardware and Equipment	6,527,763	9.27
Microsoft Corp	Software and Computer Services	4,670,519	6.63
Nvidia	Technology Hardware and Equipment	3,402,847	4.83
Visa	Industrial Support Services	2,300,115	3.26
Mastercard CL A	Industrial Support Services	1,756,587	2.49
Alphabet Class A	Software and Computer Services	1,704,220	2.42
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	1,655,306	2.35
Alphabet Class C	Software and Computer Services	1,384,117	1.96
Amazon.Com	Retailers	1,262,979	1.79
Costco Wholesale Corp	Retailers	1,075,621	1.53
Totals		**25,740,075**	**36.54**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	78	25,850,343	36.69
1510	Telecommunications	13	2,026,760	2.88
2010	Health Care	74	9,360,898	13.29
3010	Banks	4	36,456	0.05
3020	Financial Services	29	2,444,045	3.47
3030	Insurance	21	1,122,722	1.59
3510	Real Estate	31	981,462	1.39
4010	Automobiles and Parts	6	372,922	0.53
4020	Consumer Products and Services	25	1,081,471	1.54
4030	Media	10	665,428	0.94
4040	Retailers	23	4,458,756	6.33
4050	Travel and Leisure	29	1,334,087	1.89
4510	Food Beverage and Tobacco	23	1,968,189	2.79
4520	Personal Care Drug and Grocery Stores	13	1,701,247	2.41
5010	Construction and Materials	27	941,927	1.34
5020	Industrial Goods and Services	132	11,588,086	16.45
5510	Basic Resources	17	1,062,506	1.51
5520	Chemicals	9	413,797	0.59
6010	Energy	29	1,908,112	2.71
6510	Utilities	40	1,129,987	1.60
Totals		**633**	**70,449,201**	**100.00**

Index Characteristics

Attributes	Russell 1000 Invesco Dynamic Multifactor
Number of constituents	633
Dividend Yield %	1.03
Constituent (Wgt %)	
Average	0.16
Largest	9.27
Median	0.03
Top 10 Holdings (Wgt %)	36.53

INFORMATION

Index Universe

Russell 1000® 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 SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Monthly

History

Available from December 2006

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