

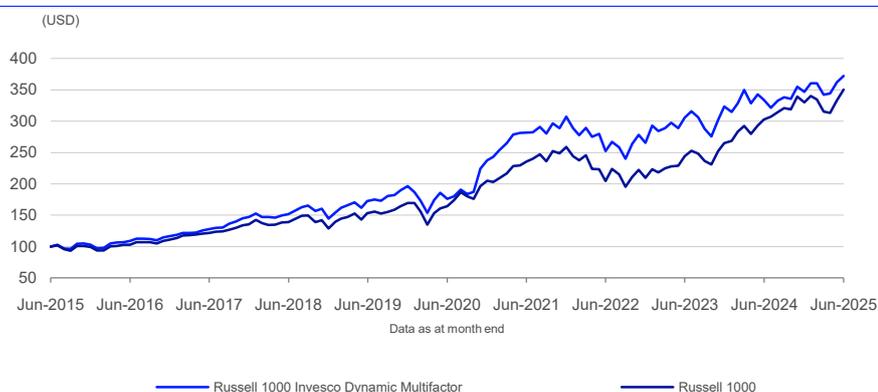
Russell 1000[®] Invesco Dynamic MultiFactor Index

Data as at: 30 June 2025

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	8.8	7.2	7.2	11.3	47.6	111.2	13.9	16.1	17.7	14.6	17.9
Russell 1000	11.1	6.1	6.1	15.7	71.0	112.8	19.6	16.3	20.0	15.4	16.5

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell 1000 Invesco Dynamic Multifactor	6.1	13.0	26.6	-2.0	36.2	20.9	29.3	-13.6	21.9	7.2
Russell 1000	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5

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	0.6	0.9	0.9	0.9	-15.6	-15.6	-22.2	-33.6
Russell 1000	0.8	1.2	1.0	0.8	-19.1	-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	4,144,679	7.33
Microsoft Corp	Software and Computer Services	3,722,566	6.59
Meta Platforms Inc	Software and Computer Services	2,775,444	4.91
Nvidia	Technology Hardware and Equipment	2,473,787	4.38
Amazon.Com	Retailers	2,057,500	3.64
Berkshire Hathaway B	Investment Banking and Brokerage Services	1,989,246	3.52
Visa	Industrial Support Services	1,651,262	2.92
Walmart	Retailers	1,549,965	2.74
Costco Wholesale Corp	Retailers	1,533,449	2.71
Mastercard CL A	Industrial Support Services	1,504,845	2.66
Totals		23,402,742	41.41

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	70	17,820,991	31.53
1510	Telecommunications	14	1,427,001	2.52
2010	Health Care	53	4,207,923	7.45
3010	Banks	10	434,467	0.77
3020	Financial Services	42	4,014,741	7.10
3030	Insurance	26	1,364,600	2.41
3510	Real Estate	35	590,879	1.05
4010	Automobiles and Parts	6	341,907	0.60
4020	Consumer Products and Services	24	920,081	1.63
4030	Media	13	1,460,063	2.58
4040	Retailers	19	6,206,816	10.98
4050	Travel and Leisure	25	1,657,464	2.93
4510	Food Beverage and Tobacco	23	2,764,229	4.89
4520	Personal Care Drug and Grocery Stores	14	1,231,660	2.18
5010	Construction and Materials	21	636,386	1.13
5020	Industrial Goods and Services	109	8,895,989	15.74
5510	Basic Resources	12	471,881	0.83
5520	Chemicals	5	322,006	0.57
6010	Energy	20	556,405	0.98
6510	Utilities	38	1,189,600	2.10
Totals		579	56,515,091	100.00

Index Characteristics

Attributes	Russell 1000 Invesco Dynamic Multifactor
Number of constituents	579
Dividend Yield %	1.04
Constituent (Wgt %)	
Average	0.17
Largest	7.33
Median	0.03
Top 10 Holdings (Wgt %)	41.40

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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info@ftserussell.com

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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