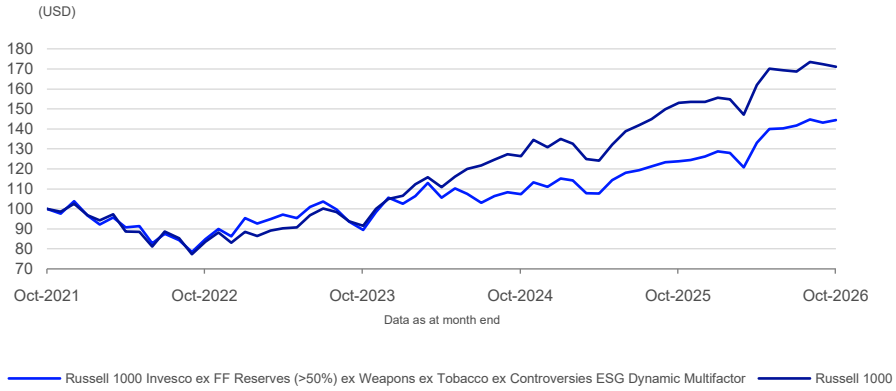
Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor Index

Data as at: 30 October 2026

The Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor Index reflects a dynamic combination of factor and ESG 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. Within each regime a consistent overweighting to high ESG scoring stocks is applied, as is a set list of exclusions.

5-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 ex FF Reserves (>50%) ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor	1.9	8.5	14.4	16.6	61.4	44.4	17.3	7.6	13.4	13.3	16.2
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 ex FF Reserves (>50%) ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor	12.5	22.7	1.0	38.4	23.1	30.4	-16.9	22.4	5.2	13.6
Russell 1000	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5	17.4

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

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Invesco ex FF Reserves (>50%) ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor	1.2	1.3	0.5	0.9	-10.0	-16.8	-24.9	-32.5
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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	6,527,763	9.28
Microsoft Corp	Software and Computer Services	5,554,782	7.90
Nvidia	Technology Hardware and Equipment	3,400,622	4.84
Visa	Industrial Support Services	2,385,211	3.39
Mastercard CL A	Industrial Support Services	2,192,835	3.12
Alphabet Class A	Software and Computer Services	1,975,616	2.81
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	1,904,941	2.71
Alphabet Class C	Software and Computer Services	1,604,517	2.28
Amazon.Com	Retailers	1,584,463	2.25
Cisco Systems	Telecommunications Equipment	1,289,693	1.83
Totals		**28,420,444**	**40.42**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	74	27,476,966	39.08
1510	Telecommunications	11	2,376,285	3.38
2010	Health Care	70	9,246,337	13.15
3010	Banks	4	44,088	0.06
3020	Financial Services	28	2,391,081	3.40
3030	Insurance	21	1,439,337	2.05
3510	Real Estate	33	1,113,421	1.58
4010	Automobiles and Parts	5	386,403	0.55
4020	Consumer Products and Services	25	1,179,257	1.68
4030	Media	10	691,197	0.98
4040	Retailers	24	4,284,185	6.09
4050	Travel and Leisure	29	1,407,972	2.00
4510	Food Beverage and Tobacco	23	1,154,418	1.64
4520	Personal Care Drug and Grocery Stores	13	1,816,311	2.58
5010	Construction and Materials	27	1,038,440	1.48
5020	Industrial Goods and Services	107	11,431,797	16.26
5510	Basic Resources	12	1,056,183	1.50
5520	Chemicals	9	501,212	0.71
6010	Energy	2	32,039	0.05
6510	Utilities	39	1,247,997	1.77
Totals		**566**	**70,314,925**	**100.00**

INFORMATION

Index Universe

Russell 1000 Index

Launch Date

27 August 2020

Base Date

26 June 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time, end-of-day

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Monthly based on the Invesco Signal, after the close of the 4th business day of the month

Index Characteristics

Attributes	Russell 1000 Invesco ex FF Reserves (>50%) ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor
Number of constituents	566
Dividend Yield %	0.98
Constituent (Wgt %)	
Average	0.18
Largest	9.28
Median	0.04
Top 10 Holdings (Wgt %)	40.41

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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