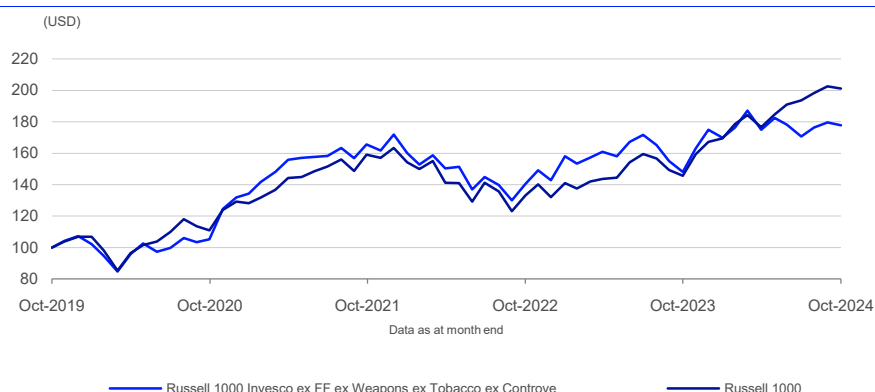


# Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor Index

Data as at: 31 October 2024

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 ex Weapons ex Tobacco ex Controver	4.1	1.6	1.7	20.0	7.4	77.8	2.4	12.2	14.4	18.7	19.8
Russell 1000	3.8	14.0	20.3	38.1	26.4	101.1	8.1	15.0	12.4	18.2	18.5

\* 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)	2019	2020	2021	2022	2023
Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controver	38.4	23.1	30.4	-16.9	22.4
Russell 1000	31.4	21.0	26.5	-19.1	26.5

## 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 ex Weapons ex Tobacco ex Controve	1.3	0.1	0.6	-	-13.9	-24.9	-32.5	-
Russell 1000	3.1	0.5	0.8	0.8	-8.5	-25.1	-34.6	-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 %
Meta Platforms Inc	Software and Computer Services	2,743,041	5.30
Nvidia	Technology Hardware and Equipment	2,620,154	5.07
Costco Wholesale Corp	Retailers	2,547,805	4.93
Amazon.Com	Retailers	2,464,471	4.77
Microsoft Corp	Software and Computer Services	2,276,494	4.40
Visa	Industrial Support Services	2,256,174	4.36
Apple Inc.	Technology Hardware and Equipment	2,079,087	4.02
Broadcom	Technology Hardware and Equipment	1,916,827	3.71
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	1,625,550	3.14
Mastercard CL A	Industrial Support Services	1,610,231	3.11
Totals		22,139,835	42.81

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	27	18,011,901	34.83
1510	Telecommunications	7	1,463,595	2.83
2010	Health Care	28	6,110,195	11.82
3010	Banks	2	134,701	0.26
3020	Financial Services	15	1,203,472	2.33
3030	Insurance	15	1,673,520	3.24
3510	Real Estate	2	65,170	0.13
4010	Automobiles and Parts	1	28,043	0.05
4020	Consumer Products and Services	12	628,377	1.22
4030	Media	4	293,214	0.57
4040	Retailers	12	6,781,921	13.11
4050	Travel and Leisure	9	1,322,760	2.56
4510	Food Beverage and Tobacco	5	362,581	0.70
4520	Personal Care Drug and Grocery Stores	9	1,721,669	3.33
5010	Construction and Materials	18	1,451,713	2.81
5020	Industrial Goods and Services	50	9,070,109	17.54
5510	Basic Resources	3	146,428	0.28
5520	Chemicals	5	565,626	1.09
6510	Utilities	9	676,356	1.31
Totals		233	51,711,350	100.00

Index Characteristics

Attributes	Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controve
Number of constituents	233
Dividend Yield %	0.90
Constituent (Wgt %)	
Average	0.43
Largest	5.30
Median	0.11
Top 10 Holdings (Wgt %)	42.81

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

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
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