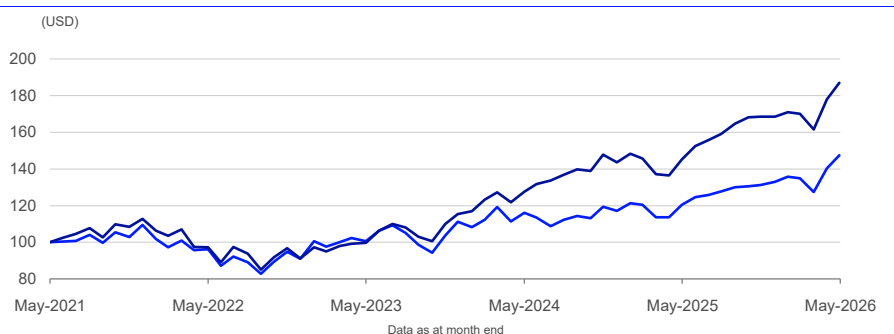


# Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor Index

Data as at: 29 May 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



## 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.

## 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	9.3	12.4	10.9	22.4	46.7	47.5	13.6	8.1	12.9	13.6	16.5
Russell 1000	10.0	10.9	10.9	28.8	87.6	87.0	23.3	13.3	12.0	13.1	15.9

\* 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

## 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	1.7	1.0	0.5	0.9	-10.0	-16.8	-24.9	-32.5
Russell 1000	2.4	1.8	0.8	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	5,893,745	8.62
Nvidia	Technology Hardware and Equipment	3,475,011	5.08
Alphabet Class A	Software and Computer Services	3,015,528	4.41
Microsoft Corp	Software and Computer Services	2,638,479	3.86
Alphabet Class C	Software and Computer Services	2,430,131	3.56
Qualcomm	Technology Hardware and Equipment	2,059,645	3.01
Micron Technology	Technology Hardware and Equipment	1,983,248	2.90
Visa	Industrial Support Services	1,782,280	2.61
Lam Research	Technology Hardware and Equipment	1,739,588	2.55
Meta Platforms Inc	Software and Computer Services	1,532,562	2.24
<b>Totals</b>		<b>26,550,218</b>	<b>38.85</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	57	30,440,522	44.54
1510	Telecommunications	9	1,210,745	1.77
2010	Health Care	60	5,753,469	8.42
3020	Financial Services	21	3,245,865	4.75
3030	Insurance	15	1,202,982	1.76
3510	Real Estate	14	567,164	0.83
4010	Automobiles and Parts	6	167,257	0.24
4020	Consumer Products and Services	26	2,497,235	3.65
4030	Media	11	397,492	0.58
4040	Retailers	25	4,727,593	6.92
4050	Travel and Leisure	17	1,740,309	2.55
4510	Food Beverage and Tobacco	20	1,184,891	1.73
4520	Personal Care Drug and Grocery Stores	11	2,655,398	3.89
5010	Construction and Materials	17	1,376,207	2.01
5020	Industrial Goods and Services	83	8,998,246	13.17
5510	Basic Resources	11	1,477,734	2.16
5520	Chemicals	3	374,568	0.55
6010	Energy	1	23,940	0.04
6510	Utilities	28	297,975	0.44
<b>Totals</b>		<b>435</b>	<b>68,339,589</b>	<b>100.00</b>

## 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	435
Dividend Yield %	0.91
Constituent (Wgt %)	
Average	0.23
Largest	8.62
Median	0.04
Top 10 Holdings (Wgt %)	38.84

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