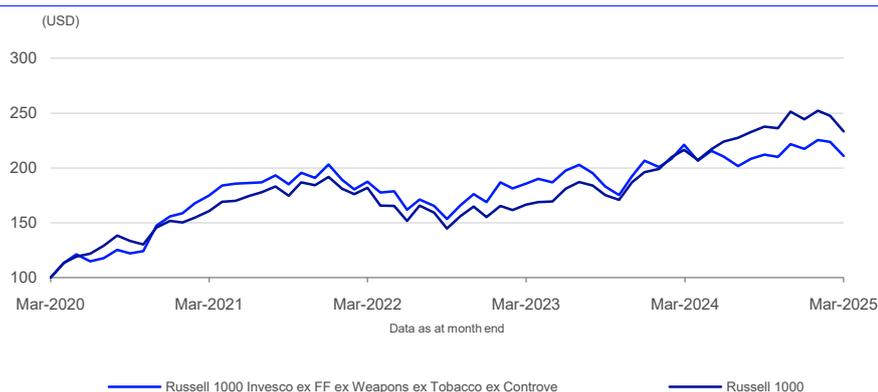


Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor Index

Data as at: 31 March 2025

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 Contro	-2.9	-0.6	-2.9	-4.6	12.6	110.9	4.0	16.1	14.7	17.2	18.8
Russell 1000	-4.5	-1.9	-4.5	7.8	28.3	133.3	8.7	18.5	14.2	17.1	17.1

* 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)	2020	2021	2022	2023	2024
Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Contro	23.1	30.4	-16.9	22.4	5.2
Russell 1000	21.0	26.5	-19.1	26.5	24.5

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	-0.3	0.3	0.9	-	-13.9	-20.6	-24.9	-
Russell 1000	0.6	0.6	1.1	0.8	-10.4	-21.6	-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 %
Costco Wholesale Corp	Retailers	2,662,106	5.12
Meta Platforms Inc	Software and Computer Services	2,603,148	5.01
Apple Inc.	Technology Hardware and Equipment	2,549,511	4.91
Visa	Industrial Support Services	2,489,901	4.79
Amazon.Com	Retailers	2,432,463	4.68
Microsoft Corp	Software and Computer Services	2,393,635	4.61
Nvidia	Technology Hardware and Equipment	2,082,744	4.01
Mastercard CL A	Industrial Support Services	1,745,202	3.36
Alphabet Class A	Software and Computer Services	1,333,515	2.57
Procter & Gamble	Personal Care Drug and Grocery Stores	1,315,419	2.53
Totals		21,607,643	41.59

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	32	15,784,709	30.38
1510	Telecommunications	8	2,286,881	4.40
2010	Health Care	28	4,521,713	8.70
3010	Banks	2	133,252	0.26
3020	Financial Services	17	1,330,121	2.56
3030	Insurance	17	2,132,013	4.10
3510	Real Estate	6	237,792	0.46
4020	Consumer Products and Services	11	608,071	1.17
4030	Media	6	718,117	1.38
4040	Retailers	11	7,188,313	13.83
4050	Travel and Leisure	9	1,241,062	2.39
4510	Food Beverage and Tobacco	8	481,430	0.93
4520	Personal Care Drug and Grocery Stores	9	2,611,531	5.03
5010	Construction and Materials	16	1,019,472	1.96
5020	Industrial Goods and Services	54	9,589,751	18.46
5510	Basic Resources	2	194,667	0.37
5520	Chemicals	3	458,805	0.88
6510	Utilities	23	1,420,962	2.73
Totals		262	51,958,662	100.00

Index Characteristics

Attributes	Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controve
Number of constituents	262
Dividend Yield %	1.12
Constituent (Wgt %)	
Average	0.38
Largest	5.12
Median	0.10
Top 10 Holdings (Wgt %)	41.59

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

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