

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 Controver | -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 Controver | 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

© 2025 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