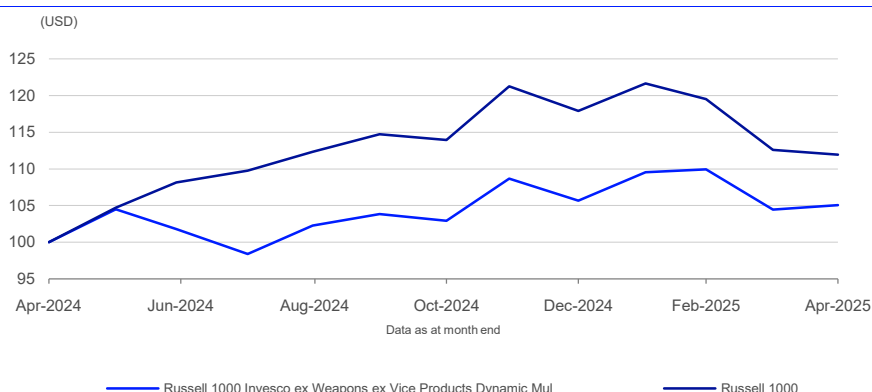


# Russell 1000 Invesco ex Weapons ex Vice Products Dynamic Multifactor Index

Data as at: 30 April 2025

The Russell 1000 Invesco ex Weapons ex Vice Products Dynamic Multifactor Index reflects a dynamic combination of factor 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, the following exclusions are applied: Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco) and Weapons (Civilian Firearms, Controversial Military Weapons, Conventional Military Weapons).

## 1-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 Weapons ex Vice Products Dynamic Mul	-4.1	2.1	-0.6	5.1	25.8	-	8.0	-	17.6	16.6	-
Russell 1000	-8.0	-1.8	-5.1	11.9	40.0	104.9	11.9	15.4	19.5	16.9	16.4

\* 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 Weapons ex Vice Products Dynamic Mul	-	-	-14.1	22.6	6.9
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 in 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 Weapons ex Vice Products Dynamic Mul	0.3	0.4	-	-	-15.5	-16.7	-	-
Russell 1000	0.6	0.6	0.9	0.8	-19.1	-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 %
Berkshire Hathaway B	Investment Banking and Brokerage Services	3,175,865	5.99
Walmart	Retailers	2,871,848	5.42
Costco Wholesale Corp	Retailers	2,799,239	5.28
Microsoft Corp	Software and Computer Services	2,520,334	4.75
Apple Inc.	Technology Hardware and Equipment	2,438,982	4.60
Meta Platforms Inc	Software and Computer Services	2,291,643	4.32
Visa	Industrial Support Services	1,982,414	3.74
Nvidia	Technology Hardware and Equipment	1,931,635	3.64
Mastercard CL A	Industrial Support Services	1,492,781	2.81
Alphabet Class A	Software and Computer Services	1,369,388	2.58
Totals		22,874,130	43.13

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	32	15,306,618	28.86
1510	Telecommunications	8	1,977,767	3.73
2010	Health Care	29	4,417,299	8.33
3010	Banks	3	122,691	0.23
3020	Financial Services	15	4,158,375	7.84
3030	Insurance	17	1,620,318	3.06
3510	Real Estate	6	218,032	0.41
4020	Consumer Products and Services	11	586,089	1.11
4030	Media	5	724,165	1.37
4040	Retailers	10	7,642,430	14.41
4050	Travel and Leisure	7	1,236,828	2.33
4510	Food Beverage and Tobacco	8	209,818	0.40
4520	Personal Care Drug and Grocery Stores	8	2,637,966	4.97
5010	Construction and Materials	16	1,041,872	1.96
5020	Industrial Goods and Services	54	8,484,794	16.00
5510	Basic Resources	3	236,898	0.45
5520	Chemicals	3	383,179	0.72
6010	Energy	5	644,890	1.22
6510	Utilities	23	1,384,563	2.61
Totals		263	53,034,592	100.00

Index Characteristics

Attributes	Russell 1000 Invesco ex Weapons ex Vice Products Dynamic Mul
Number of constituents	263
Dividend Yield %	1.05
Constituent (Wgt %)	
Average	0.38
Largest	5.99
Median	0.09
Top 10 Holdings (Wgt %)	43.13

INFORMATION

Index Universe

Russell 1000 Index

Launch Date

1/20/2022

Base Date

12/31/2021

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via SFTP 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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