

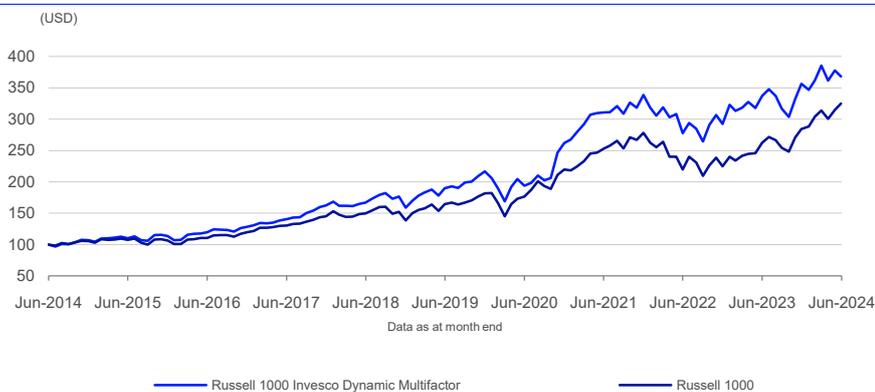
Russell 1000[®] Invesco Dynamic MultiFactor Index

Data as at: 28 June 2024

The Russell 1000 Invesco 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.

10-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 Dynamic Multifactor	-4.5	3.3	3.3	9.3	18.6	94.0	5.8	14.2	13.6	18.4	19.9
Russell 1000	3.6	14.2	14.2	23.9	28.6	97.7	8.7	14.6	11.4	17.6	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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 1000 Invesco Dynamic Multifactor	12.5	6.1	13.0	26.6	-2.0	36.2	20.9	29.3	-13.6	21.9
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Invesco Dynamic Multifactor	0.8	0.3	0.7	0.9	-14.1	-22.2	-33.6	-33.6
Russell 1000	2.3	0.5	0.8	0.8	-10.3	-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

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

Index methodologies are freely available.

Availability

The index is calculated based on price and total return methodologies, both 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Hewlett Packard Enterprise	Software and Computer Services	544,222	1.23
Western Digital	Technology Hardware and Equipment	481,054	1.08
Synchrony Financial	Industrial Support Services	400,141	0.90
Leidos Holdings	Software and Computer Services	395,709	0.89
HP	Technology Hardware and Equipment	372,656	0.84
Williams Sonoma	Retailers	365,601	0.82
Targa Resources Corp.	Oil Gas and Coal	361,893	0.81
NRG Energy	Electricity	357,033	0.80
Marathon Oil Corp	Oil Gas and Coal	354,124	0.80
Builders FirstSource Inc.	Construction and Materials	350,199	0.79
Totals		3,982,632	8.96

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	21	3,876,281	8.73
1510	Telecommunications	4	251,656	0.57
2010	Health Care	24	2,550,387	5.74
3010	Banks	26	3,501,801	7.88
3020	Financial Services	28	2,939,626	6.62
3030	Insurance	23	2,844,102	6.40
3510	Real Estate	16	1,276,836	2.87
4010	Automobiles and Parts	5	474,852	1.07
4020	Consumer Products and Services	28	2,400,359	5.40
4030	Media	11	702,510	1.58
4040	Retailers	22	2,795,682	6.29
4050	Travel and Leisure	18	2,061,305	4.64
4510	Food Beverage and Tobacco	10	1,123,326	2.53
4520	Personal Care Drug and Grocery Stores	8	809,050	1.82
5010	Construction and Materials	15	2,424,409	5.46
5020	Industrial Goods and Services	60	6,446,578	14.51
5510	Basic Resources	10	1,562,813	3.52
5520	Chemicals	12	1,601,294	3.60
6010	Energy	17	3,347,467	7.54
6510	Utilities	15	1,434,739	3.23
Totals		373	44,425,073	100.00

Index Characteristics

Attributes	Russell 1000 Invesco Dynamic Multifactor
Number of constituents	373
Dividend Yield %	2.11
Constituent (Wgt %)	
Average	0.27
Largest	1.23
Median	0.22
Top 10 Holdings (Wgt %)	8.96

INFORMATION**Index Universe**

Russell 1000® Index

Launch Date

13 October 2017

Base Date

23 June 2017

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Monthly

History

Available from December 2006

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