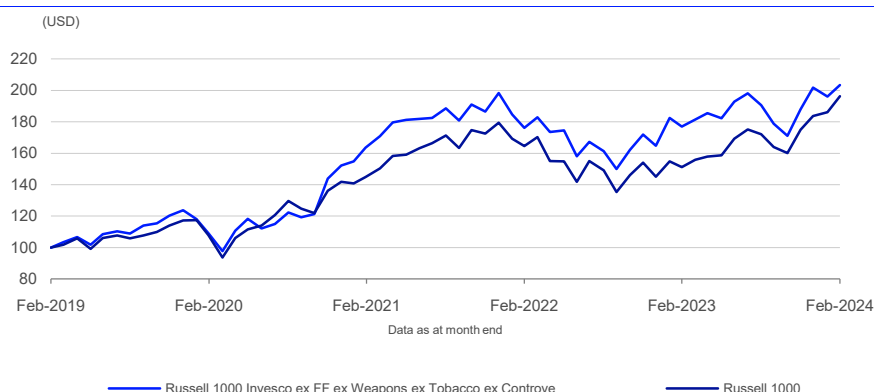


Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor Index

Data as at: 29 February 2024

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 | 8.2 | 6.8 | 0.8 | 14.9 | 24.3 | 103.4 | 7.5 | 15.3 | 13.1 | 18.4 | 19.5 |
| Russell 1000 | 12.1 | 14.0 | 6.9 | 29.8 | 35.5 | 96.2 | 10.7 | 14.4 | 12.6 | 17.6 | 18.8 |

* 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) | 2019 | 2020 | 2021 | 2022 | 2023 |
|---|------|------|------|-------|------|
| Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controver | 38.4 | 23.1 | 30.4 | -16.9 | 22.4 |
| Russell 1000 | 31.4 | 21.0 | 26.5 | -19.1 | 26.5 |

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 | 1.1 | 0.4 | 0.8 | - | -15.0 | -24.9 | -32.5 | - |
| Russell 1000 | 2.4 | 0.6 | 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

Top 10 Constituents

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|----------------------------|-----------------------------------|-----------------|-------|
| Cardinal Health | Pharmaceuticals and Biotechnology | 501,924 | 1.15 |
| Builders FirstSource Inc. | Construction and Materials | 493,835 | 1.13 |
| Fifth Third Bancorp | Banks | 463,281 | 1.06 |
| Steel Dynamics | Industrial Metals and Mining | 427,219 | 0.98 |
| Molina Healthcare | Health Care Providers | 419,059 | 0.96 |
| Hewlett Packard Enterprise | Software and Computer Services | 391,521 | 0.90 |
| Principal Financial Group | Life Insurance | 388,516 | 0.89 |
| Delta Air Lines | Travel and Leisure | 387,837 | 0.89 |
| Expedia Group | Travel and Leisure | 381,603 | 0.88 |
| Western Digital | Technology Hardware and Equipment | 377,567 | 0.87 |
| Totals | | 4,232,363 | 9.71 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010 | Technology | 16 | 2,473,565 | 5.67 |
| 1510 | Telecommunications | 4 | 260,054 | 0.60 |
| 2010 | Health Care | 21 | 3,091,720 | 7.09 |
| 3010 | Banks | 26 | 3,984,195 | 9.14 |
| 3020 | Financial Services | 27 | 3,217,193 | 7.38 |
| 3030 | Insurance | 23 | 3,574,118 | 8.20 |
| 3510 | Real Estate | 17 | 1,728,372 | 3.96 |
| 4010 | Automobiles and Parts | 5 | 574,832 | 1.32 |
| 4020 | Consumer Products and Services | 27 | 2,784,860 | 6.39 |
| 4030 | Media | 11 | 879,412 | 2.02 |
| 4040 | Retailers | 21 | 2,807,116 | 6.44 |
| 4050 | Travel and Leisure | 17 | 2,784,393 | 6.38 |
| 4510 | Food Beverage and Tobacco | 9 | 1,229,882 | 2.82 |
| 4520 | Personal Care Drug and Grocery Stores | 7 | 929,880 | 2.13 |
| 5010 | Construction and Materials | 14 | 2,681,581 | 6.15 |
| 5020 | Industrial Goods and Services | 50 | 6,289,453 | 14.42 |
| 5510 | Basic Resources | 7 | 1,129,955 | 2.59 |
| 5520 | Chemicals | 10 | 1,786,637 | 4.10 |
| 6510 | Utilities | 12 | 1,401,369 | 3.21 |
| Totals | | 324 | 43,608,587 | 100.00 |

Index Characteristics

| Attributes | Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controve |
|-------------------------|--|
| Number of constituents | 324 |
| Dividend Yield % | 2.17 |
| Constituent (Wgt %) | |
| Average | 0.31 |
| Largest | 1.15 |
| Median | 0.26 |
| Top 10 Holdings (Wgt %) | 9.71 |

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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