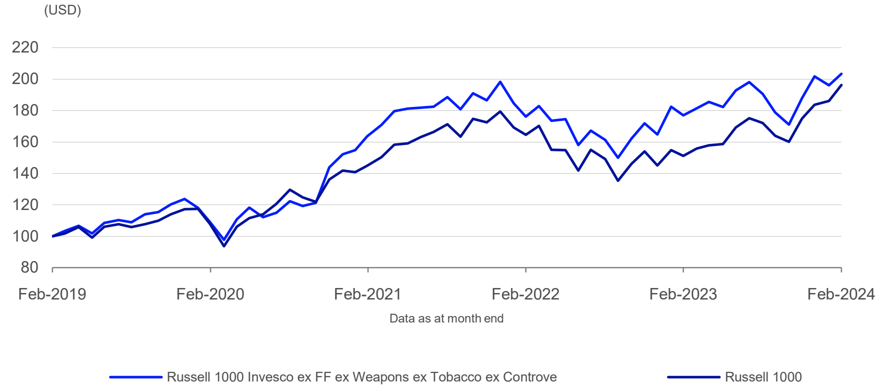
Russell 1000 Invesco ex FF ex Weapons ex Tobacco ex Controversies ESG Dynamic Multifactor Index

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 Controve	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 Controve	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

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:

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