



Invesco Values-Based US All Cap Value Index

Tickers

| | Ticker | Value |
|--------------|---------|----------|
| Total Return | IIRUAVT | 7,415.24 |
| Price Return | IIRUAV | 4,814.25 |

Index facts

| | |
|------------------------|---------------|
| Weighting Method | Factor |
| Rebalancing Frequency | Semi-Annually |
| Calculation Frequency | Daily |
| Calculation Currencies | USD |
| Launch Date | 10/31/2018 |
| Base Date | 12/31/2002 |
| Base Value | 1000 |

Size characteristics

| | |
|--------------------------|---------|
| Number of holdings | 709 |
| Market Cap (\$ Millions) | |
| Largest | 563,930 |
| Smallest | 111 |
| Average | 12,111 |
| Median | 2,420 |

Fundamental characteristics

| | |
|--------------------|-------|
| Trailing P/E | 15.60 |
| Forward P/E | 14.07 |
| Dividend Yield (%) | 2.31 |
| Price-to-Sales | 2.47 |
| Price-to-Cash Flow | 10.21 |

Risk characteristics (%)

| | standard deviation |
|------------------|--------------------|
| 3 Years | 21.60 |
| 5 Years | 17.64 |
| 10 Years | 15.69 |
| Since 12/31/2002 | 16.51 |

Risk-adjusted returns

| | sharpe ratio |
|------------------|--------------|
| 3 Years | 0.44 |
| 5 Years | 0.85 |
| 10 Years | 0.77 |
| Since 12/31/2002 | 0.63 |

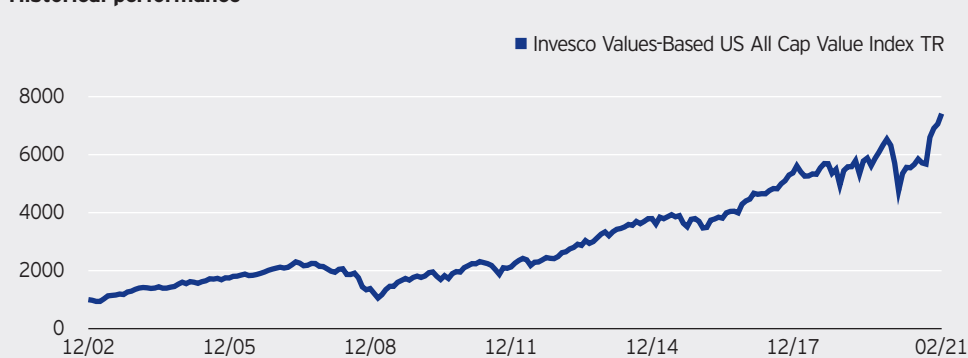
Description

The Invesco Values-Based US All Cap Value Index is designed to provide exposure to equities within the United States that are attractively valued based on free cash flow, earnings, book value of equity, and funds from operations while excluding certain industries (alcohol, tobacco, gambling, weapons and adult entertainment).

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as US securities, while excluding members of the following specific industries: Brewers, Distillers & Wineries, Tobacco, Casinos & Gaming, Aerospace & Defense, and Adult Entertainment Production & Broadcasting. Securities are ranked in descending order by their factor score. Those securities that fall within the top 50% of the cumulative distribution are selected for index inclusion. Sectors are constrained relative to the associated market capitalization benchmark index. Each security selected for Index inclusion is weighted proportionally to its factor-tilted market capitalization.

Historical performance



Index performance (%)

| | Returns | | | Annualized returns | | | | Since 12/31/2002 |
|-------------------|---------|-------|------|--------------------|-------|-------|--------|------------------|
| | 1 Mo | 3 Mos | YTD | 1 Yr | 3 Yrs | 5 Yrs | 10 Yrs | |
| Total Return (TR) | 5.07 | 12.37 | 7.32 | 29.94 | 11.09 | 16.27 | 12.71 | 11.66 |

Calendar year performance (%)

| | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 | 2013 | 2012 | 2011 |
|-------------------|------|-------|-------|-------|-------|-------|-------|-------|-------|------|
| Total Return (TR) | 5.73 | 31.97 | -7.77 | 21.85 | 19.07 | -2.49 | 13.76 | 34.22 | 16.79 | 1.26 |

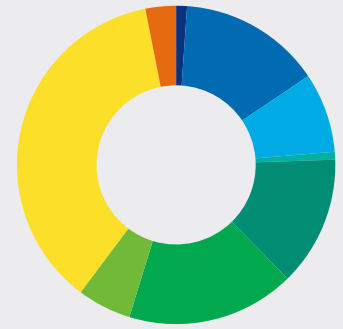
The Index was launched on 10/31/2018.

All data prior to its launch date is back-tested (i.e. calculations of how the Index might have performed over that time period had the Index existed). Back-tested performance is subject to inherent limitations because it reflects retroactive application of an Index methodology and selection of Index constituents with the benefit of hindsight. Past performance, actual or back-tested, is no guarantee of future performance.

The Total Return Index assumes dividends are reinvested in the Index after the close on the ex-date.

Sector breakdown (%)

| | |
|-------------------|------|
| Basic Materials | 1.1 |
| Cons Cyclical | 14.5 |
| Cons Non-Cyclical | 8.1 |
| Energy | 0.8 |
| Financials | 13.2 |
| Healthcare | 17.1 |
| Industrials | 5.5 |
| Technology | 36.7 |
| Utilities | 3.1 |



Region breakdown

| Region | Number of constituents | Index weight (%) |
|--------------------|------------------------|------------------|
| Developed Americas | 709 | 100.00 |

Top 10 constituents by index weight

| Constituent | Region | Sector | Weight (%) |
|---------------------------------|--------------------|-------------------|------------|
| Intel | Developed Americas | Technology | 5.94 |
| Berkshire Hathaway 'B' | Developed Americas | Cons Non-Cyclical | 4.70 |
| AT&T | Developed Americas | Technology | 4.37 |
| Verizon Communications | Developed Americas | Technology | 4.09 |
| Cisco Systems | Developed Americas | Technology | 3.23 |
| Citigroup | Developed Americas | Financials | 2.81 |
| International Business Machines | Developed Americas | Technology | 2.05 |
| General Motors 'C' | Developed Americas | Cons Cyclical | 1.98 |
| Johnson & Johnson | Developed Americas | Healthcare | 1.84 |
| UnitedHealth | Developed Americas | Healthcare | 1.59 |

Sectors are based on Thomson Reuters Business Classification (TRBC) sectors.

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