



Invesco US Small Cap Index

Tickers

	Ticker	Value
Total Return	IISCT	5,759.80
Price Return	IISCP	4,386.66
Net Total Return	IISCN	5,307.32

Index facts

	Market Capitalization
Weighting Method	Market Capitalization
Rebalancing Frequency	Quarterly
Calculation Frequency	Intraday
Calculation Currencies	USD
Launch Date	10/20/2017
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	1,453
Market Cap (\$ Millions)	
Largest	18,224
Smallest	19
Average	1,617
Median	1,168

Fundamental characteristics

Trailing P/E	17.03
Forward P/E	16.89
Dividend Yield (%)	1.60
Price-to-Sales	4.23
Price-to-Cash Flow	19.33

Risk characteristics (%)

standard deviation

3 Years	16.71
5 Years	15.98
10 Years	16.63
Since 12/31/2002	17.76

Risk-adjusted returns

sharpe ratio

3 Years	0.18
5 Years	0.29
10 Years	0.64
Since 12/31/2002	0.53

Description

The Invesco US Small Cap Index is a broad-based equity index measuring the aggregate performance of US small-cap equities. The Index includes all securities in the Invesco Indexing Investable universe designated as US small-cap securities.

Methodology Highlights

The Invesco US Small Cap Index employs a float-adjusted market-capitalization-weighted process.

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)	-8.30	-8.39	-10.76	-3.19	4.76	5.75	11.29	10.74

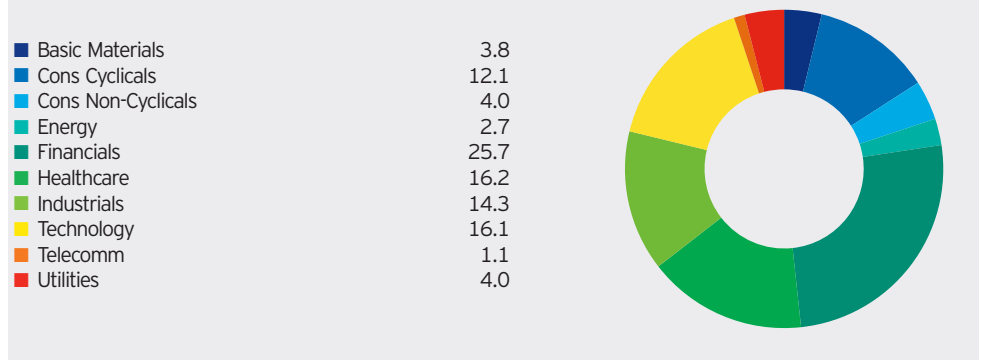
Calendar year performance (%)

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	27.54	-10.43	16.24	20.27	-4.57	6.25	38.49	17.64	-2.11	28.00

The index was launched on 10/20/17. 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 (%)



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	1,453	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Teladoc	Developed Americas	Healthcare	0.42
Alteryx	Developed Americas	Technology	0.37
MongoDB	Developed Americas	Technology	0.35
Entegris	Developed Americas	Technology	0.33
Chemed	Developed Americas	Healthcare	0.33
Horizon Pharma	Developed Americas	Healthcare	0.32
Generac	Developed Americas	Industrials	0.31
Monolithic Power Systems	Developed Americas	Technology	0.31
ACADIA Pharmaceuticals	Developed Americas	Healthcare	0.31
CACI International	Developed Americas	Technology	0.30

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

The information provided is for informational purposes only and should not be construed as an offer to buy or sell any financial instruments, or a recommendation for any security or fund interest. Invesco Indexing LLC is not an investment adviser or fiduciary and makes no representation regarding the advisability of investing in any security or strategy. There can be no assurance that an investment strategy based on the Invesco Indexes will be successful.

Indexes are unmanaged and it is not possible to invest directly in an index. Exposure to an asset class or trading strategy represented by an index is only available through investable instruments (if any) based on that index. Invesco Indexing LLC does not issue, sponsor, endorse, market, offer, review or otherwise express any opinion regarding any fund, derivative or other security, financial product or trading strategy that is based on, linked to or seeks to track the performance of any Invesco Indexing LLC index.

As of Feb. 29, 2020

© Copyright Invesco Indexing LLC 2019 | All Rights Reserved

invescoindexing.com | indexsupport@invesco.com

IIUSSC-PC-1

03/20

