



Invesco Multi-Factor Defensive Core Index

Index facts

Ticker	IIMFDC
Rebalancing Frequency	Monthly
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	8/31/2018
Base Date	12/31/2012
Base Value	100

Index characteristics

Coupon (%)	2.86
Effective Duration (Yrs)	2.83
Years to Maturity	3.39
Yield to Maturity (%)	2.92
Quality	AA+
Number of Bonds	336
Market Capitalization (\$ Billion)	5,278.48
Top 10 Issues (%)	15.72

Quality breakdown (%)

AAA	76.14
AA+	0.46
AA	0.96
AA-	2.28
A+	3.11
A	5.32
A-	3.74
BBB+	3.04
BBB	2.40
BBB-	1.61
BB+	0.21
BB	0.40
BB-	0.34

Calendar year performance (%)

2018	1.26
2017	1.57
2016	1.57
2015	1.32
2014	2.61
2013	-0.15

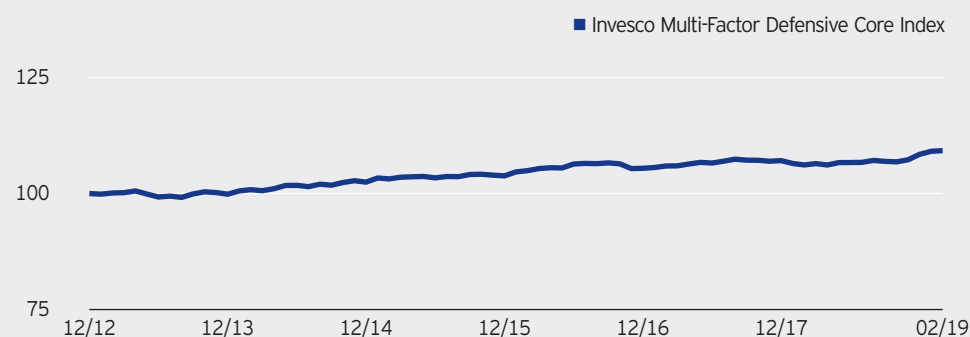
Description

The Index provides multi-factor exposure in fixed income through a factor-based approach. The Index seeks to provide strong capital preservation with some additional income.

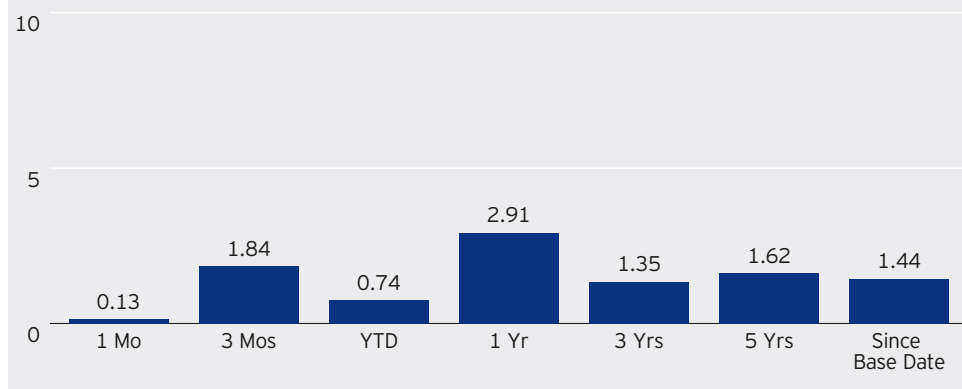
Methodology highlights

The Index consists of four Invesco indexes: Invesco Emerging Markets Debt Defensive Index, Invesco Investment Grade Defensive Index, Invesco US Treasury 1-3 Years Index and Invesco US Fixed Rate 30 Year MBS Index.

Historical performance



Periodic performance (%)



The Index was launched on 8/31/2018.

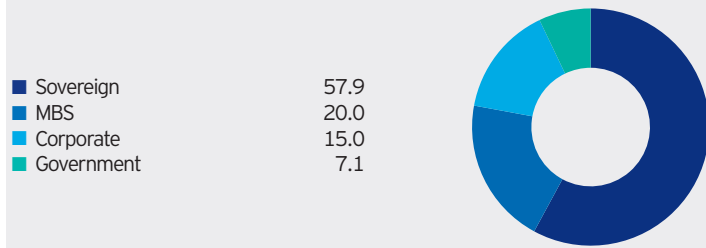
All data prior to its launch date is back-tested (i.e. calculations of how the Index might have performed over that time period had the Index existed). Back-tested performance is subject to inherent limitations because it reflects retroactive application of an Index methodology and selection of Index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

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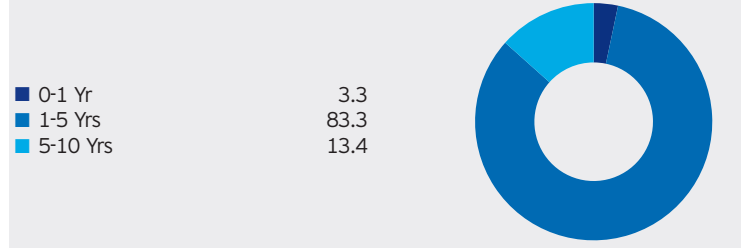
Top 10 constituents by index weight

Issuer	Region	Coupon (%)	Maturity	Weight (%)
Federal National Mortgage Association	Developed Americas	3.000	11/15/2023	2.26
Federal National Mortgage Association	Developed Americas	4.000	7/2/2026	2.16
Federal National Mortgage Association	Developed Americas	3.500	10/19/2025	1.85
Federal Home Loan Mortgage Corporation - Gold	Developed Americas	3.000	10/16/2022	1.72
Federal Home Loan Mortgage Corporation - Gold	Developed Americas	3.500	1/25/2025	1.42
Federal Home Loan Mortgage Corporation - Gold	Developed Americas	4.000	11/17/2025	1.42
Federal National Mortgage Association	Developed Americas	4.000	2/20/2024	1.41
United States Treasury Note/Bond	Developed Americas	3.625	2/15/2020	1.20
United States Treasury Note/Bond	Developed Americas	3.625	2/15/2021	1.14
United States Treasury Note/Bond	Developed Americas	3.500	5/15/2020	1.13

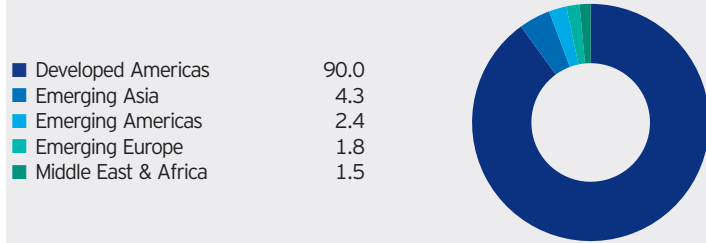
Bond sector breakdown (%)



Maturity breakdown (%)



Region allocation (%)



Currency allocation (%)



Totals may not add up to 100% due to rounding.

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As of Feb. 28, 2019