Invesco Strategic US Small Company Index

Tickers

	Ticker	Value
Total Return	IISUST	6,720.48
Price Return	IISUS	5,545.42

Index facts

Weighting Method	Alternative Weighted
Rebalancing Frequency	Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	6/15/2018
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	1,167
Market Cap ($ Millions)	
Largest	184,599
Smallest	16
Average	3,173
Median	1,423

Fundamental characteristics

Trailing P/E	24.76
Forward P/E	24.54
Dividend Yield (%)	1.35
Price-to-Sales	2.53
Price-to-Cash Flow	14.49

Risk characteristics (%)

	standard deviation
3 Years	23.21
5 Years	20.03
10 Years	18.60
Since 12/31/2002	19.43

Risk-adjusted returns

	sharpe ratio
3 Years	0.03
5 Years	0.15
10 Years	0.52
Since 12/31/2002	0.52

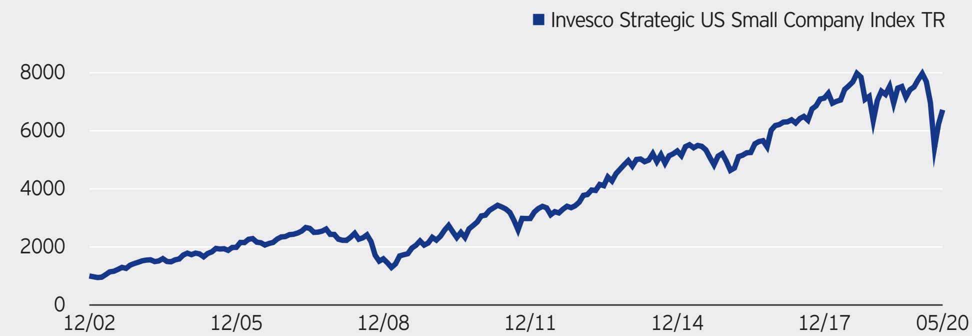
Description

The Invesco Strategic US Small Company Index measures the performance of equities for US companies that tend to have smaller, yet higher quality businesses.

Methodology Highlights

The Invesco Strategic US Small Company Index includes constituents of the Invesco Indexing Investable Universe designated as US securities. These stocks are ranked in descending order on business-size score. Those securities that rank greater than 90% in cumulative business size are eligible for inclusion in the Index. Of these eligible securities, the 20% of stocks with the lowest quality score are excluded. Each security is then weighted proportionally to its float-adjusted business-size score.

Historical performance



Index performance (%)

	Returns			Annualized returns				
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Since 12/31/2002
Total Return (TR)	7.76	-3.49	-15.67	-3.31	2.36	4.11	10.28	11.56

Calendar year performance (%)

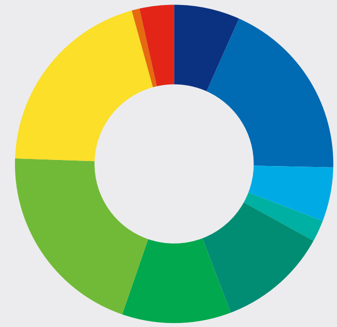
	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	25.53	-10.89	15.29	24.72	-6.59	6.69	40.37	18.89	-2.88	31.68

The Index was launched on 6/15/2018. 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	6.7
Cons Cyclicals	18.7
Cons Non-Cyclicals	5.5
Energy	2.2
Financials	11.2
Healthcare	11.1
Industrials	20.3
Technology	20.2
Telecomm	0.8
Utilities	3.5



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	1,167	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Stamps.com	Developed Americas	Technology	0.54
Restoration Hardware	Developed Americas	Cons Cyclicals	0.50
Fortinet	Developed Americas	Technology	0.45
Anixter	Developed Americas	Industrials	0.44
Advanced Micro Devices	Developed Americas	Technology	0.41
Amkor Technology	Developed Americas	Technology	0.40
Bio-Rad Laboratories	Developed Americas	Healthcare	0.38
SpartanNash	Developed Americas	Cons Non-Cyclicals	0.38
Zebra Technologies	Developed Americas	Technology	0.36
Cadence Design Systems	Developed Americas	Technology	0.36

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