



Invesco Values-Based US All Cap Yield Index

Tickers

	Ticker	Value
Total Return	IIRUAYT	4,812.00
Price Return	IIRUAY	2,377.19

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	487
Market Cap (\$ Millions)	
Largest	391,807
Smallest	23
Average	13,680
Median	2,792

Fundamental characteristics

Trailing P/E	16.50
Forward P/E	15.97
Dividend Yield (%)	4.43
Price-to-Sales	3.08
Price-to-Cash Flow	11.38

Risk characteristics (%)	standard deviation
3 Years	11.70
5 Years	11.36
10 Years	11.15
Since 12/31/2002	13.44

Risk-adjusted returns	sharpe ratio
3 Years	0.61
5 Years	0.73
10 Years	1.06
Since 12/31/2002	0.61

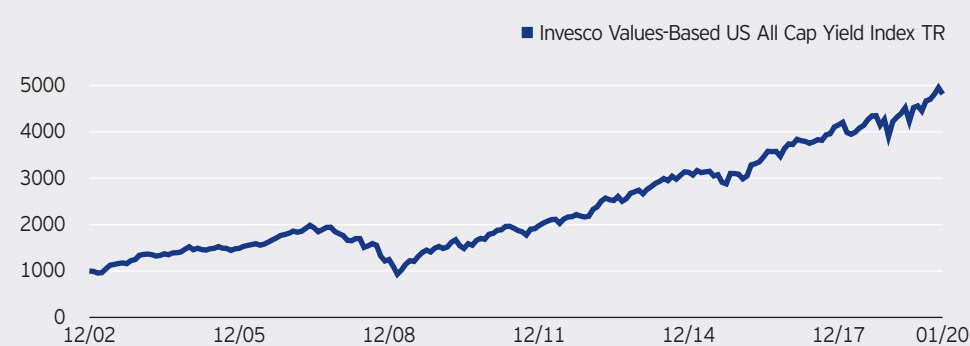
Description

The Invesco Values-Based US All Cap Yield Index is designed to provide exposure to higher-yielding equities within the United States 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					
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Since 12/31/2002	
Total Return (TR)	-2.81	2.40	-2.81	14.13	8.89	9.41	12.48	9.63	

Calendar year performance (%)

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	26.95	-6.01	10.99	21.18	-1.31	14.02	25.78	10.27	10.34	17.16

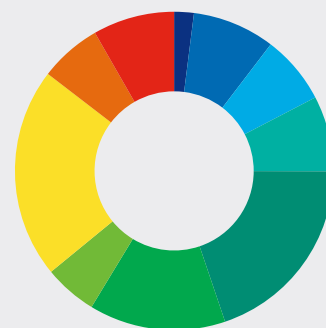
The Index was launched on 10/31/2018.

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	2.0
Cons Cyclical	8.4
Cons Non-Cyclical	7.0
Energy	7.7
Financials	19.8
Healthcare	13.9
Industrials	5.4
Technology	21.4
Telecomm	6.3
Utilities	8.3



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	487	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
IBM	Developed Americas	Technology	5.37
Cisco Systems	Developed Americas	Technology	5.12
Qualcomm	Developed Americas	Technology	4.65
Johnson & Johnson	Developed Americas	Healthcare	4.35
AT&T	Developed Americas	Telecomm	3.47
Pfizer	Developed Americas	Healthcare	3.02
AbbVie	Developed Americas	Healthcare	2.96
Coca-Cola	Developed Americas	Cons Non-Cyclical	2.85
Exxon Mobil	Developed Americas	Energy	2.45
Verizon Communications	Developed Americas	Telecomm	2.16

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

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