Invesco Strategic US Index

Tickers

	Ticker	Value
Total Return	IISULT	15,648.27
Price Return	IISUL	9,704.83

Index facts

Weighting Method	Alternative Weighted
Rebalancing Frequency	Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	06/15/2018
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	545
Market Cap ($ Millions)	
Largest	4,920,507
Smallest	1,051
Average	103,355
Median	24,863

Fundamental characteristics

Trailing P/E	24.24
Forward P/E	21.30
Dividend Yield (%)	1.66
Price-to-Sales	4.61
Price-to-Cash Flow	20.39

Risk characteristics (%)

	standard deviation
3 Years	12.18
5 Years	15.45
10 Years	15.13
Since 12/31/2002	14.22

Risk-adjusted returns

	sharpe ratio
3 Years	1.01
5 Years	0.97
10 Years	0.78
Since 12/31/2002	0.77

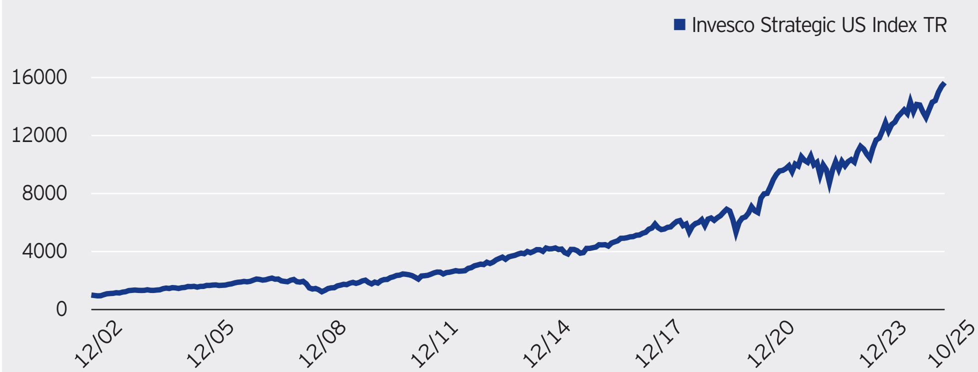
Description

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

Methodology Highlights

The Invesco Strategic US 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 within the top 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)	1.66	8.58	14.61	15.69	17.59	18.50	14.20	12.80

Calendar year performance (%)

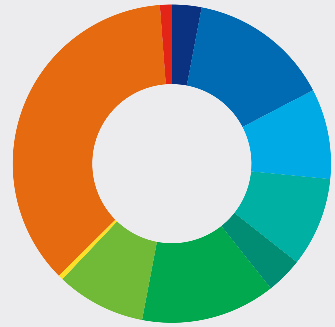
	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Total Return (TR)	16.70	21.01	-8.26	32.05	15.38	29.23	-4.76	20.42	15.00	-1.64

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 (%)

Sector	%
Basic Materials	3.0
Cons Cyclicals	14.4
Cons Non-Cyclicals	9.2
Energy	9.1
Financials	3.7
Healthcare	13.7
Industrials	9.1
Real Estate	0.5
Technology	36.3
Utilities	1.2



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	545	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Alphabet 'A'	Developed Americas	Technology	6.29
Apple	Developed Americas	Technology	4.91
Microsoft	Developed Americas	Technology	3.26
Amazon	Developed Americas	Cons Cyclicals	2.69
Exxon Mobil	Developed Americas	Energy	2.32
Berkshire Hathaway 'B'	Developed Americas	Cons Non-Cyclicals	2.31
Meta Platforms 'A'	Developed Americas	Technology	2.28
Nvidia	Developed Americas	Technology	2.12
Chevron	Developed Americas	Energy	1.61
UnitedHealth	Developed Americas	Healthcare	1.43

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