Invesco Multi-Factor Income Index

Index facts

Ticker	IIMFINC
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 (%)	4.16
Effective Duration (Yrs)	3.87
Years to Maturity	5.07
Yield to Maturity (%)	2.62
Quality	A-
Number of Bonds	828
Market Capitalization ($ Billion)	2,866.89
Top 10 Issues (%)	17.54

Quality breakdown (%)

AAA	25.49
AA+	0.53
AA	2.01
AA-	2.76
A+	3.98
A	5.63
A-	7.80
BBB+	4.00
BBB	10.25
BBB-	15.49
BB+	5.33
BB	5.65
BB-	5.38
B+	4.36
B	1.19
B-	0.15

Calendar year performance (%)

2019	10.43
2018	-0.18
2017	4.88
2016	7.56
2015	0.34
2014	5.38
2013	0.48

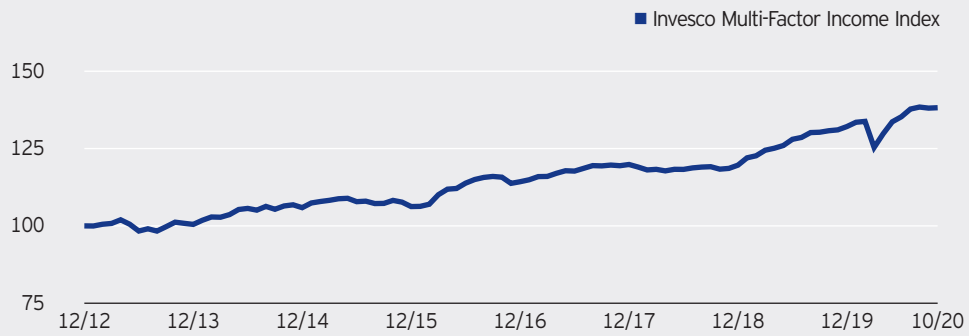
Description

The Invesco Multi-Factor Income Index provides multi-factor exposure in fixed income through a factor-based approach. The Index seeks to provide enhanced risk-adjusted returns relative to a comparable market value weighted index with an attractive level of additional income.

Methodology highlights

The Invesco Multi-Factor Income Index consists of seven Invesco indexes: Invesco Emerging Markets Debt Value Index, Invesco Emerging Markets Debt Defensive Index, Invesco Investment Grade Value Index, Invesco Investment Grade Defensive Index, Invesco High Yield Value Index, Invesco High Yield Defensive 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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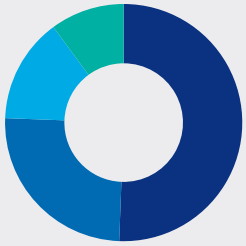
Top 10 constituents by index weight

Issuer	Region	Coupon (%)	Maturity	Weight (%)
Federal National Mortgage Association	Developed Americas	2.500	5/4/2028	3.73
Federal Home Loan Mortgage Corp	Developed Americas	2.500	7/15/2027	2.50
Federal National Mortgage Association	Developed Americas	3.000	11/29/2026	1.80
Federal National Mortgage Association	Developed Americas	3.000	7/1/2027	1.74
Federal National Mortgage Association	Developed Americas	2.000	1/25/2028	1.61
Federal Home Loan Mortgage Corp	Developed Americas	3.000	12/30/2026	1.49
Federal Home Loan Mortgage Corp	Developed Americas	2.000	5/12/2028	1.25
Federal National Mortgage Association	Developed Americas	4.000	7/2/2026	1.22
Federal National Mortgage Association	Developed Americas	3.500	6/16/2026	1.13
Federal Home Loan Mortgage Corp	Developed Americas	3.000	6/7/2027	1.08

Bond sector breakdown (%)

Corporate	50.6
MBS	25.0
Government	14.3
Sovereign	10.1

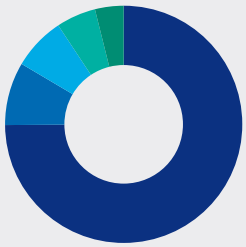


Maturity breakdown (%)

1-5 Yrs	42.6
5-10 Yrs	57.4

Region allocation (%)

Developed Americas	74.9
Emerging Asia	8.6
Emerging Americas	7.2
Middle East & Africa	5.4
Emerging Europe	3.9



Currency allocation (%)

US Dollar	100.0

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

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