



Invesco Peak Index (IIPEAK)

Invesco Peak Index

March 2026

Index characteristics

Bloomberg ticker	IIPEAK
Index launch date	April 2, 2020
Index sponsor	Invesco Indexing LLC
Geographic focus	United States
Asset class	Multi-asset
Annualized volatility target	5.0%
Return type	Excess return
Calculation agent	S&P Dow Jones Indices
Annual Index performance reduction ¹	0.50% per annum

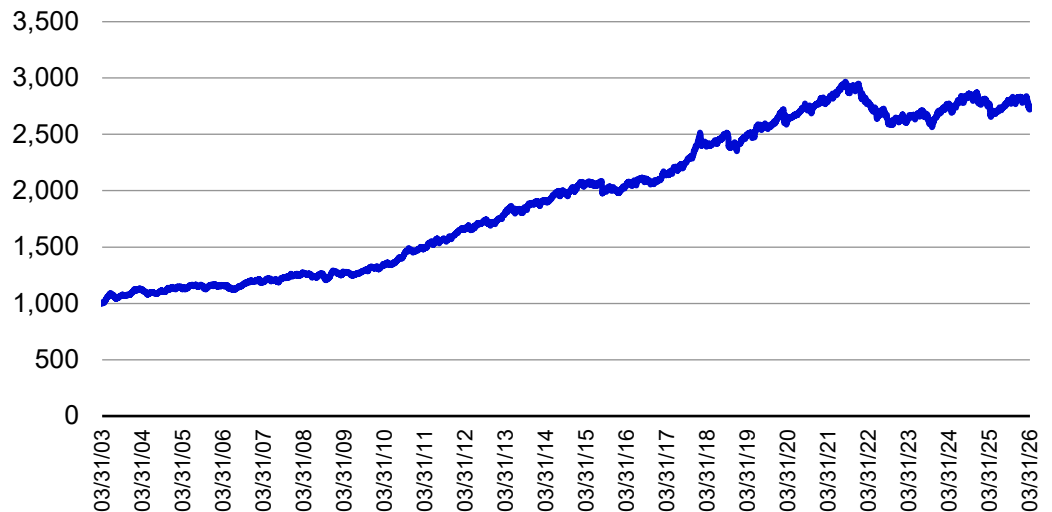
www.invescopeakindex.com

How it works

- Equity component**
Equity exposure focused on high-quality US large- and mid-cap stocks.
- Bond component**
Dynamically adjusts between short and intermediate US Treasury futures trackers as market conditions change.
- Adaptive asset allocation**
Equity and bond exposures adjusted daily with the aim of maintaining 5.0% annual target volatility.

Index overview: The Invesco Peak Index (the Index) is a multi-asset, target volatility index. The Index combines equity exposure via Invesco US Quality Index with a focus on high-quality large- and mid-cap companies along with dynamic bond exposure that adjusts between short and intermediate US Treasury bond futures trackers as market conditions change. The index aims to maintain a 5.0% volatility level.

Cumulative back-tested and actual performance



Source: Invesco Indexing. December 31, 2002, to March 31, 2026. The Invesco Peak Index was launched on April 2, 2020. 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 Index performance represents excess return. The performance of the Index includes a 50bps embedded cost and does not include fees or costs of any financial instrument referencing the Index. Because this Index applies a volatility control mechanism, the range of both positive and negative performance of the Index is limited.

¹The performance reduction is a return adjustment with the goal of higher participation rates within index-linked products.

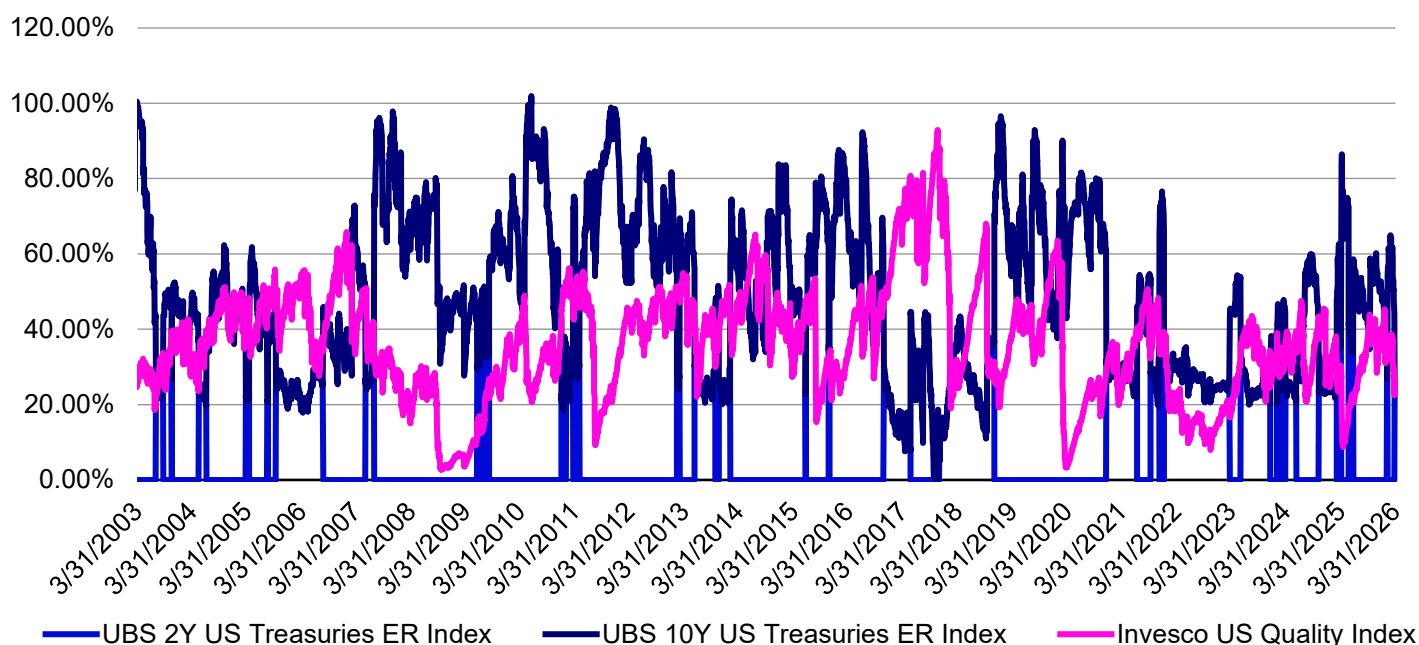
Annualized back-tested and actual returns (%)

March 31, 2026	1 month	3 month	1 year	3 year	5 year	10 year	15 year	Inception
Invesco Peak Index	-3.40	-2.59	-0.48	1.10	-0.40	2.89	4.12	4.43
Annualized volatility (%)	-	-	5.24	5.00	5.01	5.02	5.03	5.02
Sharpe ratio (%)	-	-	-0.09	0.22	-0.08	0.58	0.82	0.88

Calendar year back-tested and actual returns (%)

'03	'04	'05	'06	'07	'08	'09	'10	'11	'12	'13	'14	'15	'16	'17	'18	'19	'20	'21	'22	'23	'24	'25
10.24	3.91	0.61	3.42	4.99	2.52	1.70	12.09	10.56	6.12	11.09	5.93	-0.79	3.63	15.28	0.19	10.19	5.10	6.13	-11.36	3.50	2.82	1.23

Historical back-tested and actual asset allocation (%)¹



Source: Invesco Indexing. December 31, 2002, to March 31, 2026. The Invesco Peak Index was launched on April 2, 2020. 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 Index performance represents excess return. The performance of the Index includes a 50bps embedded cost and does not include fees or costs of any financial instrument referencing the Index. Because this Index applies a volatility control mechanism, the range of both positive and negative performance of the Index is limited. **Annualized Volatility** is the standard deviation of monthly returns. A **Sharpe ratio** is a risk-adjusted measure calculated using standard deviation and excess return to determine reward per unit of risk. A higher Sharpe ratio indicates better risk-adjusted performance.

¹ Component allocations may not sum to 100%. When realized volatility exceeds the target, the Index reduces component allocations below 100%. Conversely, when realized volatility decreases below the target, allocations may sum to more than 100%. The difference is non-remunerated cash; that is cash that does not pay interest or contribute to index returns.

Important Information about S&P Dow Jones Indices LLC

Invesco Peak Index (the "Index") is the property of Invesco Indexing LLC, which has contracted with S&P Opco, LLC (a subsidiary of S&P Dow Jones Indices LLC) to calculate and maintain the Index. The Index is not sponsored by S&P Dow Jones Indices or its affiliates or its third-party licensors (collectively, "S&P Dow Jones Indices").

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Important risk information

There is no guarantee the 5% volatility target will be achieved.

In periods of high volatility, it may be possible for the index to be comprised heavily or fully of cash, which may persist as volatility is elevated. Due to excess return index construction, cash allocations in the index are non-remunerated.

Although bonds generally present less short-term risk and volatility than stocks, the bond market is volatile and investing in bonds involves interest rate risk; as interest rates rise, bond prices usually fall, and vice versa. Bonds also entail issuer and counterparty credit risk, and the risk of default. Additionally, bonds generally involve greater inflation risk than stocks. Holding cash or cash equivalents may negatively affect performance.

There is no assurance that the index discussed in this material will achieve its investment objectives.

Diversification/Asset allocation cannot eliminate the risk of fluctuating prices and uncertain returns and does not assure a profit or protect against loss.

Holding cash or cash equivalents may negatively affect performance.

Factor investing is an investment strategy in which securities are chosen based on certain characteristics and attributes that may explain differences in returns. Factor investing represents an alternative and selection index-based methodology that seeks to outperform a benchmark or reduce portfolio risk, both in active or passive vehicles. There can be no assurance that performance will be enhanced, or risk will be reduced for strategies that seek to provide exposure to certain factors. Exposure to such investment factors may detract from performance in some market environments, perhaps for extended periods. Factor investing may underperform cap weighted benchmarks and increase portfolio risk.

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