



# Invesco Peak II Index



## Invesco Peak II Index

March 2025

Index characteristics	
Bloomberg ticker	IIPEAK2
Asset class	Multi-Asset
Geographical focus	US Large Cap
Launch date	11/01/24
Type of return	Excess Return
Calculation agent	Invesco Indexing LLC
Annual Index Performance Reduction*	50 Basis Points
Estimated Replication Cost*	64 Basis Points
<a href="http://www.InvescoPeak2index.com">www.InvescoPeak2index.com</a>	

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Management Quality



Operating Quality

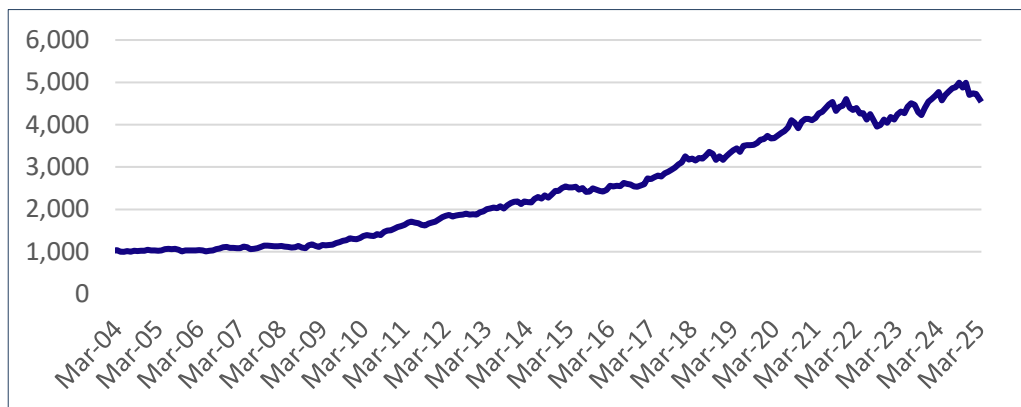


Earnings Quality

The Invesco Peak II 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 interest rate conditions change. The index aims to maintain a 7.5% volatility level by utilizing Salt Financial's truVol methodology.

### Cumulative performance

Adaptive asset allocation offers the opportunity for potential outperformance

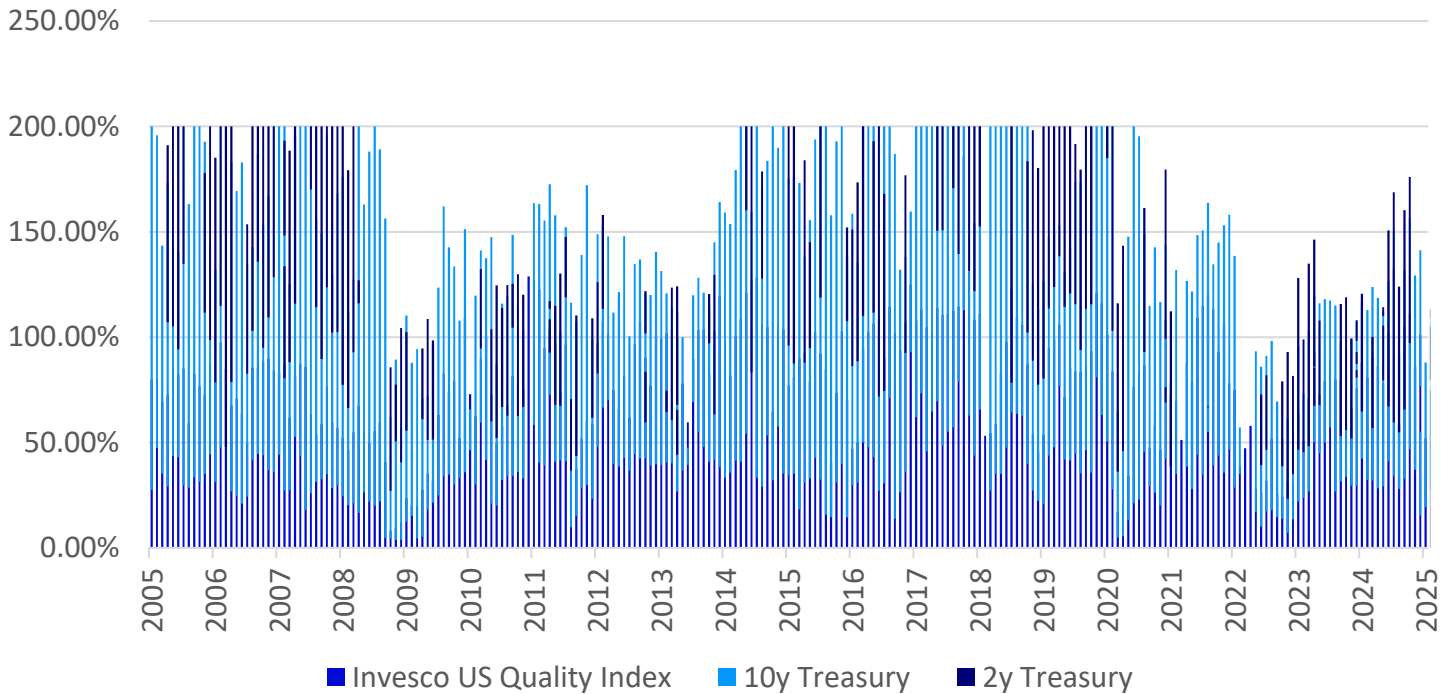


Annualized Returns							
March 31, 2025	1 month	3 month	1 year	3 Year	5 year	10 year	Inception
Invesco Peak II Index (%)	-2.72	-2.35	-3.65	1.29	3.35	4.47	5.30
Annualized volatility (%)	-	-	6.65	6.57	6.46	6.28	6.20
Sharpe ratio	-	-	-0.55	0.20	0.52	0.71	0.85

Source: Invesco Indexing. December 31, 2003, to March 31, 2025. The Invesco Peak II Index was launched on November 1, 2024. All data prior to a 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. Annualized Volatility is the standard deviation of monthly returns.

\*The performance reduction is a return adjustment to facilitate higher crediting rates within annuity & insurance products. These adjustments are tailored to annuity and life insurance products with the aim of stabilizing crediting rates over time. Estimated Replication Costs will vary as index allocations change. Please see the Index Calculation section of the index methodology for more information on index cost calculations.

# Historical Asset Allocation



## Important Information

There is no guarantee the 7.5% volatility target will be met. Standard Deviation measures a range of total returns and identifies the spread of short-term fluctuations.

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.

Diversification does not guarantee a profit or eliminate the risk of loss.

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