



Invesco QQQ Portfolio Plus Index (IIQQQPP)

Invesco QQQ Portfolio Plus Index

June 2025

Index characteristics

Bloomberg ticker	IIQQQPP
Asset class	Multi-asset
Geographical focus	US
Launch date	5/21/2025
Type of return	Excess return

Annual Index Performance Reduction* 1.00%

www.InvescoQQQPortfolioPlusIndex.com

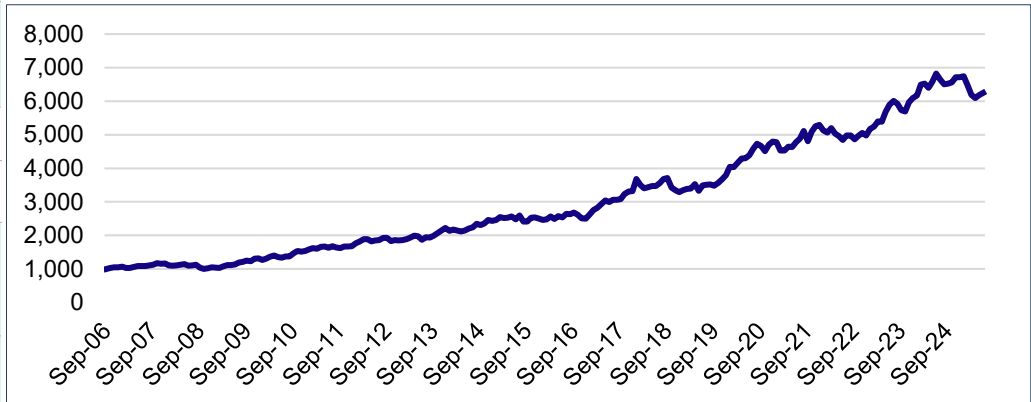
How it works

- Invesco QQQ**
Equity exposure focused on innovation via Invesco QQQ ETF
- Diversifying bond exposure**
A dynamic bond strategy is utilized to diversify equity exposure while responding to varying interest rate conditions
- Commodity alpha component**
Seeks to capture diversified commodity carry as another potential source of return
- Adaptive asset allocation**
Exposures to equities, bonds, and commodities adjusted daily aiming to help deliver strong risk-adjusted returns over time

The Invesco QQQ Portfolio Plus Index is a multi-asset, target volatility index that seeks to provide risk adjusted returns while maintaining a 12% volatility target. The centerpiece of the index is the Invesco QQQ exchange-traded fund (ETF) that is designed to track the Nasdaq-100 Index®, providing investors access to some of the most innovative companies in the world. The index adapts to changes in market conditions by adjusting allocations to equities, bonds, and commodities seeking to help mitigate wild swings in the market.

Cumulative performance

Adaptive asset allocation offers the opportunity for potential outperformance

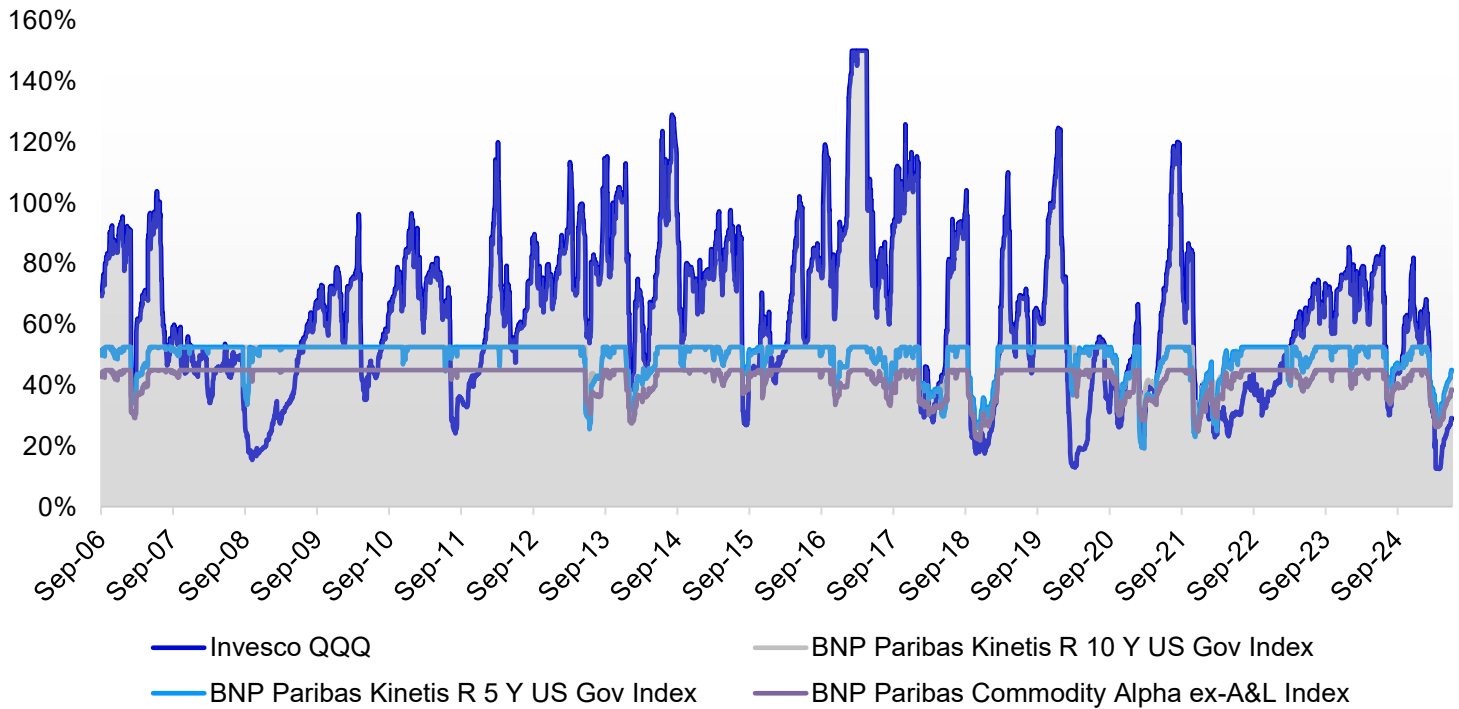


Annualized Returns (%)											
June 30, 2025	1 month		3 month		1 year		3 Year		5 year		10 year
Invesco QQQ Portfolio Plus Index	1.12		0.97		-8.39		8.88		7.34		10.26
Annualized volatility (%)	-		-		12.22		11.49		11.70		11.68
Sharpe ratio (%)	-		-		-0.69		0.77		0.63		0.90
Year	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
Calendar Return (%)	10.12	-9.42	25.11%	16.75	9.33	10.13	20.24	9.49	2.96	-0.19	32.82
	2018	2019	2020	2021	2022	2023	2024				
	-0.82	15.33	26.47	10.28	-6.04	22.46	10.16				

Source: Invesco Indexing. September 29, 2006, to June 30, 2025. The Invesco QQQ Portfolio Plus index was launched on May 21, 2025. 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. Please see the index methodology for more information.

Historical asset allocation



Important Information

There is no guarantee the 12.0% 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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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.

A commodity carry strategy involves taking advantage of the difference between the current and future price for a single underlying asset.

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