



Invesco US Small Cap Index

Tickers

	Ticker	Value
Total Return	IIUSSCT	7,026.47
Price Return	IIUSSCP	5,101.69
Net Total Return	IIUSSCN	6,382.95

Index facts

Weighting Method	Market Capitalization
Rebalancing Frequency	Quarterly
Calculation Frequency	Intraday
Calculation Currencies	USD
Launch Date	10/20/2017
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	1,553
Market Cap (\$ Millions)	
Largest	28,738
Smallest	38
Average	1,932
Median	1,323

Fundamental characteristics

Trailing P/E	14.87
Forward P/E	15.22
Dividend Yield (%)	1.58
Price-to-Sales	3.24
Price-to-Cash Flow	17.75

Risk characteristics (%)

standard deviation

3 Years	22.45
5 Years	23.82
10 Years	19.39
Since 12/31/2002	19.17

Risk-adjusted returns

sharpe ratio

3 Years	0.13
5 Years	0.11
10 Years	0.27
Since 12/31/2002	0.44

Description

The Invesco US Small Cap Index is a broad-based equity index measuring the aggregate performance of US small-cap equities.

Methodology Highlights

The Index includes all securities in the Invesco Indexing Investable Universe designated as US small-cap securities. The Invesco US Small Cap Index employs a float-adjusted market-capitalization-weighted process.

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)	-6.43	-16.02	-2.70	-5.87	5.04	4.54	6.43	9.81

Calendar year performance (%)

	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013
Total Return (TR)	-19.86	16.66	19.66	27.54	-10.43	16.24	20.27	-4.57	6.25	38.49

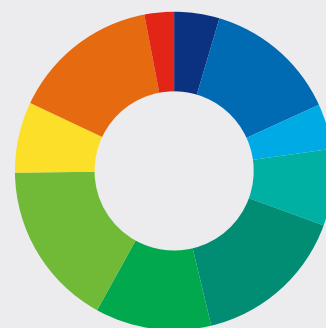
The Index was launched on 10/20/2017.

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 (%)

Basic Materials	4.6
Cons Cyclical	13.6
Cons Non-Cyclical	4.6
Energy	7.8
Financials	15.7
Healthcare	11.8
Industrials	16.8
Real Estate	7.2
Technology	15.0
Utilities	3.0



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	1,553	99.71

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Super Micro Computer	Developed Americas	Technology	0.43
Caseys General Stores	Developed Americas	Cons Non-Cyclical	0.40
Pure Storage 'A'	Developed Americas	Technology	0.38
EMCOR	Developed Americas	Industrials	0.38
Saia	Developed Americas	Industrials	0.37
TechnipFMC	Developed Americas	Energy	0.36
Interactive Brokers	Developed Americas	Financials	0.32
Tetra Tech	Developed Americas	Industrials	0.31
Clean Harbors	Developed Americas	Industrials	0.30
ITT	Developed Americas	Industrials	0.30

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

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invescoindexing.com | indexsupport@invesco.com

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