

# Invesco Treasury Collateral ETF

As of September 30, 2020



## Fund description

The Invesco Treasury Collateral ETF (Fund) is based on the ICE U.S. Treasury Short Bond Index (Index). The Fund will invest at least 80% of its total assets in the components of the Index. The Index measures the performance of US Treasury Obligations with a maximum remaining term to maturity of 12 months. The Fund is not a money market fund and does not attempt to maintain a stable net asset value (NAV). The Fund does not purchase all of the securities in the Index; instead, the Fund utilizes a "sampling" methodology to seek to achieve its investment objective. The Fund and the Index are rebalanced and reconstituted monthly.

## ETF Information

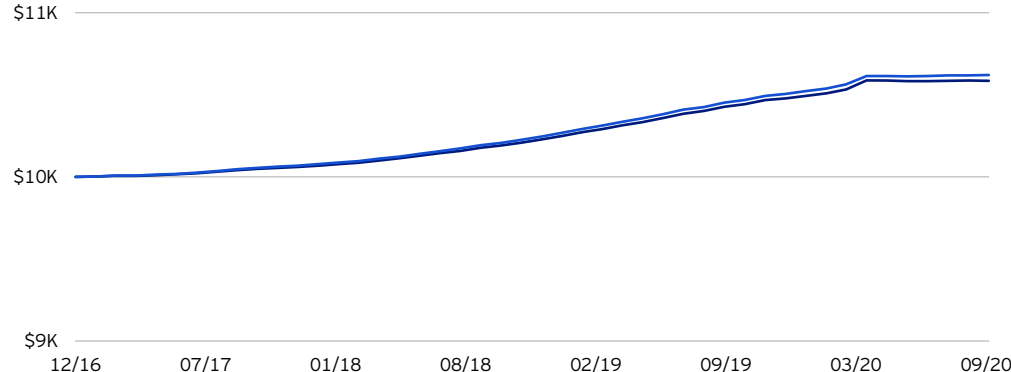
Fund Name	Invesco Treasury Collateral ETF
Fund Ticker	CLTL
CUSIP	46138G888
Intraday NAV	CLTLIV
30 Day SEC Unsubsidized Yield	0.14%
30 day SEC Yield	0.14%
Holdings	55
Management Fee	0.08%
Total Expense Ratio	0.08%
Effective duration (Yrs.)	0.43
Listing Exchange	NYSE Arca

## Underlying Index Data

Index Provider	ICE Data Indices, LLC
Index Name	ICE U.S. Treasury Short Bond Index
Index Ticker	IDCOTSTR

## Growth of \$10,000

- Invesco Treasury Collateral ETF: \$10,586
- ICE U.S. Treasury Short Bond Index: \$10,621



Data beginning Fund Inception and ending September 30, 2020. Fund performance shown at NAV.

## Performance as at September 30, 2020

Performance (%)	YTD	1Y	3Y	5Y	10Y	Fund Inception
ETF - NAV	0.91	1.40	1.76	-	-	1.55
ETF - Market Price	0.91	1.40	1.76	-	-	1.55
Underlying Index	0.94	1.45	1.84	-	-	1.63

## Calendar year performance (%)

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
ETF - NAV	2.36	1.80	-	-	-	-	-	-	-	-
Underlying Index	2.47	1.89	-	-	-	-	-	-	-	-

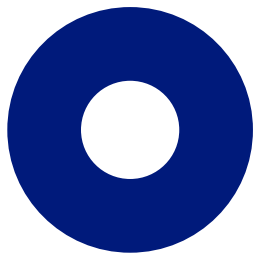
Returns less than one year are cumulative. Performance data quoted represents past performance. Past performance is not a guarantee of future results; current performance may be higher or lower than performance quoted. Investment returns and principal value will fluctuate and Shares, when redeemed, may be worth more or less than their original cost. See [invesco.com](http://invesco.com) to find the most recent month-end performance numbers. Market returns are based on the midpoint of the bid/ask spread at 4 p.m. ET and do not represent the returns an investor would receive if shares were traded at other times. Fund performance reflects fee waivers, absent which, performance data quoted would have been lower.

## Fund inception: January 12, 2017

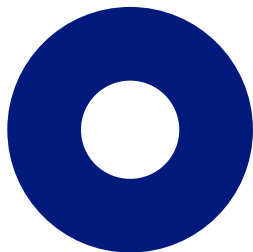
Not a Deposit Not FDIC Insured Not Guaranteed by the Bank May Lose Value Not Insured by any Federal Government Agency

Shares are not individually redeemable and owners of the Shares may acquire those Shares from the Fund and tender those Shares for redemption to the Fund in Creation Unit aggregations only, typically consisting of 10,000 Shares.

Index returns do not represent Fund returns. An investor cannot invest directly in an index. Neither the underlying Index nor the benchmark indexes charge management fees or brokerage expenses, and no such fees or expenses were deducted from the performance shown; nor do any of the indexes lend securities, and no revenues from securities lending were added to the performance shown. In addition, the results actual investors might have achieved would have differed from those shown because of differences in the timing, amounts of their investments, and fees and expenses associated with an investment in the Fund.

**Geographic allocation (%)**

■ United States 100.00

**Sector allocation (%)**

■ Treasuries 100.00

**Top ETF holdings (%)**

Name	Coupon	Maturity	Weight
United States Treasury Bill	0.00	Oct 08, 2020	3.59
United States Treasury Bill	0.00	Nov 05, 2020	3.58
United States Treasury Bill	0.00	Nov 12, 2020	3.18
United States Treasury Bill	0.00	Oct 22, 2020	3.17
United States Treasury Bill	0.00	Dec 31, 2020	3.15
United States Treasury Note/Bond	1.38	Oct 31, 2020	3.06
United States Treasury Bill	0.00	Oct 15, 2020	3.00
United States Treasury Bill	0.00	Dec 03, 2020	2.95
United States Treasury Bill	0.00	Oct 01, 2020	2.82
United States Treasury Bill	0.00	Mar 25, 2021	2.67

(Total holdings: 55)

Please see the website for complete holdings information. Holdings are subject to change. Cash is excluded from the credit rating quality allocations table below.

**Credit ratings (%)**

AAA	100.00
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**Maturity (%)**

0 to 90 days	55.32
90 to 180 days	33.28
180 days to 1 year	11.40

**Investment risk**

There are risks involved with investing in ETFs, including possible loss of money. Shares are not actively managed and are subject to risks similar to those of stocks, including those regarding short selling and margin maintenance requirements. Ordinary brokerage commissions apply. The Fund's return may not match the return of the Underlying Index. The Fund is subject to certain other risks. Please see the current prospectus for more information regarding the risk associated with an investment in the Fund.

Treasury securities are backed by the full faith and credit of the US government as to the timely payment of principal and interest. Although the Fund may hold securities that carry U.S. Government guarantees, these guarantees do not extend to Shares of the Fund.

The Fund is not a money market fund and does not attempt to maintain a stable net asset value ("NAV").

During periods of reduced market liquidity or in the absence of readily available market quotations for the holdings of the Fund, the ability of the Fund to value its holdings becomes more difficult and the judgment of the Sub-Adviser may play a greater role in the valuation of the Fund's holdings due to reduced availability of reliable objective pricing data.

An issuer may be unable to meet interest and/or principal payments, thereby causing its instruments to decrease in value and lowering the issuer's credit rating.

Interest rate risk refers to the risk that bond prices generally fall as interest rates rise and vice versa.

Investments focused in a particular industry or sector are subject to greater risk, and are more greatly impacted by market volatility, than more diversified investments.

The Fund's use of a representative sampling approach will result in its holding a smaller number of securities than are in the underlying Index, and may be subject to greater volatility.

**Important information**

This does not constitute a recommendation of any investment strategy or product for a particular investor. Investors should consult a financial professional before making any investment decisions.

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**Before investing, investors should carefully read the prospectus and consider the investment objectives, risks, charges and expenses. For this and more complete information about the fund, investors should ask their financial professionals for a prospectus or download one at [invesco.com](http://invesco.com)**

Note: Not all products available through all firms or in all jurisdictions.

**Glossary**

**30 Day SEC Unsubsidized Yield** reflects the 30-day yield if the investment adviser were not waiving all or part of its fee or reimbursing the fund for part of its expenses. Total return would have also been lower in the absence of these temporary reimbursements or waivers.

**30 Day SEC Yield** is based on a 30-day period and is computed by dividing the net investment income per share earned during the period by the maximum offering price per share on the last day of the period.

**Credit ratings** are assigned by Nationally Recognized Statistical Rating Organizations based on assessment of the credit worthiness of the underlying bond issuers. The ratings range from AAA (highest) to D (lowest) and are subject to change. Not rated indicates the debtor was not rated, and should not be interpreted as indicating low quality. Futures and other derivatives are not eligible for assigned credit ratings by any NRSRO and are excluded from quality allocations. For more information on rating methodologies, please visit the following NRSRO websites: [standardandpoors.com](http://standardandpoors.com) and select "Understanding Ratings" under Rating Resources and [moody.com](http://moody.com) and select "Rating Methodologies" under Research and Ratings. Source: Standard & Poor's and Moody's, as applicable.

**Effective Duration** is a measure of a bond's sensitivity to interest rate changes that reflects the change in a bond's price given a change in yield. This duration measure is appropriate for bonds with embedded options.

**Intraday NAV** is a symbol representing estimated fair value based on the most recent intraday price of underlying assets.