



# Invesco Asia ex-Japan Total Market Low Volatility Index

## Tickers

	Ticker	Value
Total Return	IIAKTLT	5,908.68
Price Return	IIAKTL	3,082.73
Net Total Return	IIAKTLN	5,563.84

## Index facts

Weighting Method	Factor-tilted
Rebalancing Frequency	Semi-annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	6/22/2020
Base Date	12/31/2002
Base Value	1000

## Size characteristics

Number of holdings	208
Market Cap (\$ Millions)	
Largest	627,176
Smallest	393
Average	17,016
Median	5,135

## Fundamental characteristics

Trailing P/E	21.65
Forward P/E	17.27
Dividend Yield (%)	3.89
Price-to-Sales	3.72
Price-to-Cash Flow	12.58

## Risk characteristics (%)

standard deviation

3 Years	15.17
5 Years	14.10
10 Years	14.16
Since 12/31/2002	16.44

## Risk-adjusted returns

sharpe ratio

3 Years	-0.06
5 Years	0.45
10 Years	0.32
Since 12/31/2002	0.56

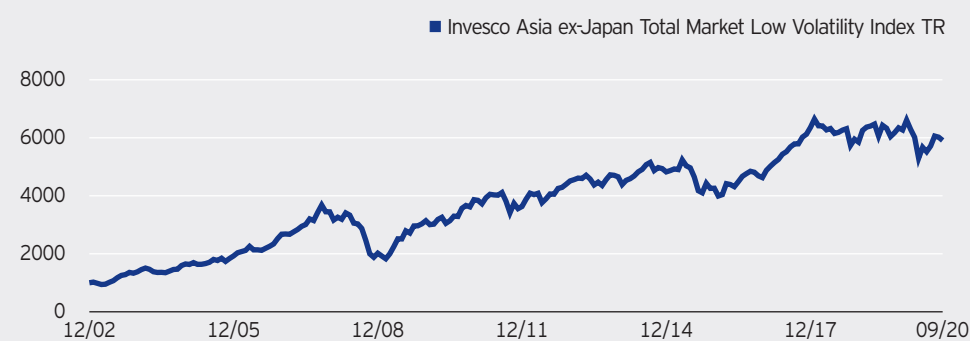
## Description

The Invesco Asia ex-Japan Total Market Low Volatility Index is a broad-based index that employs a factor-based approach to provide exposure to Asia (excluding Japan) developed and emerging market, large- and mid-capitalization equities that have exhibited historically lower return volatility.

## Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as Asia (excluding Japan) developed or emerging market, large- or mid-capitalization securities. The Index weighting scheme is designed to reflect both a security's market capitalization and its factor exposure. Each security selected for Index inclusion is weighted proportionally to its factor-tilted market capitalization.

## Historical performance



## Index performance (%)

	Returns			Annualized returns					Since 12/31/2002
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs		
Total Return (TR)	-1.86	3.36	-10.62	-4.34	0.67	7.56	5.17	10.53	

## Calendar year performance (%)

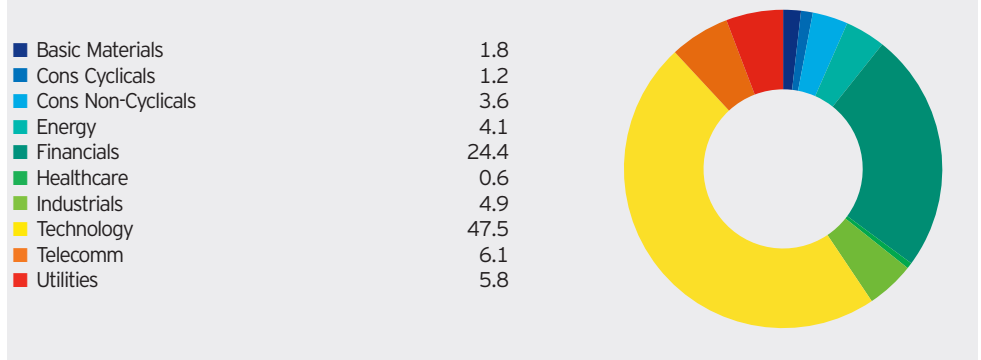
	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	12.96	-7.95	37.40	8.61	-11.69	3.63	3.17	24.24	-6.05	23.06

The Index was launched on 6/22/2020.

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 Total Return Index assumes dividends are reinvested in the Index after the close on the ex-date.

### Sector breakdown (%)



### Region breakdown

Region	Number of constituents	Index weight (%)
Emerging Asia	163	72.65
Developed Asia	45	27.35

### Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Tencent Holdings Ltd	Emerging Asia	Technology	8.23
Infosys Ltd ADR	Emerging Asia	Technology	7.55
Taiwan Semiconductor Manufacturing Co Ltd	Emerging Asia	Technology	7.48
Samsung Electronics Co Ltd	Developed Asia	Technology	6.01
SK Hynix Inc	Developed Asia	Technology	4.41
China Mobile Ltd	Emerging Asia	Telecomm	4.14
Bank of China Ltd	Emerging Asia	Financials	3.92
NAVER Corp	Developed Asia	Technology	3.90
Industrial & Commercial Bank of China Ltd	Emerging Asia	Financials	3.76
PetroChina Co Ltd	Emerging Asia	Energy	3.41

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

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