



Invesco Global ex-US Low Volatility Index

Tickers

	Ticker	Value
Total Return	IIGXLT	4,433.82
Price Return	IIGXL	2,339.36
Net Total Return	IIGXLN	3,898.80

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	254
Market Cap (\$ Millions)	
Largest	331,447
Smallest	1,597
Average	29,392
Median	15,348

Fundamental characteristics

Trailing P/E	20.34
Forward P/E	19.94
Dividend Yield (%)	3.27
Price-to-Sales	3.45
Price-to-Cash Flow	14.41

Risk characteristics (%)

standard deviation

3 Years	12.28
5 Years	11.34
10 Years	11.82
Since 12/31/2002	13.25

Risk-adjusted returns

sharpe ratio

3 Years	0.12
5 Years	0.49
10 Years	0.52
Since 12/31/2002	0.56

Description

The Invesco Global ex-US Low Volatility Index is a broad-based index that employs a factor-based approach to provide exposure to global ex-US, 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 non-US global, 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)	-2.55	4.19	-7.27	-3.00	3.07	6.76	6.79	8.75

Calendar year performance (%)

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	22.42	-6.64	20.23	3.71	0.57	2.33	19.02	13.94	0.28	7.84

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 (%)

Basic Materials	5.8
Cons Cyclical	7.7
Cons Non-Cyclical	15.3
Energy	3.0
Financials	19.4
Healthcare	12.6
Industrials	14.2
Technology	6.9
Telecomm	6.9
Utilities	8.2



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	122	61.18
Developed Asia	100	24.16
Developed Americas	31	14.39
Middle East & Africa	1	0.27

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Nestle SA	Developed Europe	Cons Non-Cyclical	4.59
Toyota Motor Corp	Developed Asia	Cons Cyclical	4.55
SAP SE	Developed Europe	Technology	3.49
Novartis AG	Developed Europe	Healthcare	2.83
Roche Holding AG	Developed Europe	Healthcare	2.83
Royal Bank of Canada	Developed Americas	Financials	2.65
Air Liquide SA	Developed Europe	Basic Materials	2.63
Sanofi	Developed Europe	Healthcare	2.46
Unilever NV	Developed Europe	Cons Non-Cyclical	2.00
Novo Nordisk A/S	Developed Europe	Healthcare	1.95

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

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IIGXL

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