



Invesco Europe Low Volatility Index

Tickers

	Ticker	Value
Total Return	IIELT	6,749.90
Price Return	IIEL	2,974.15
Net Total Return	IIELN	5,780.65

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	114
Market Cap (\$ Millions)	
Largest	274,436
Smallest	1,736
Average	44,129
Median	21,078

Fundamental characteristics

Trailing P/E	18.82
Forward P/E	17.71
Dividend Yield (%)	3.33
Price-to-Sales	2.87
Price-to-Cash Flow	12.76

Risk characteristics (%)

standard deviation

3 Years	15.57
5 Years	15.37
10 Years	14.17
Since 12/31/2002	14.98

Risk-adjusted returns

sharpe ratio

3 Years	0.53
5 Years	0.59
10 Years	0.37
Since 12/31/2002	0.48

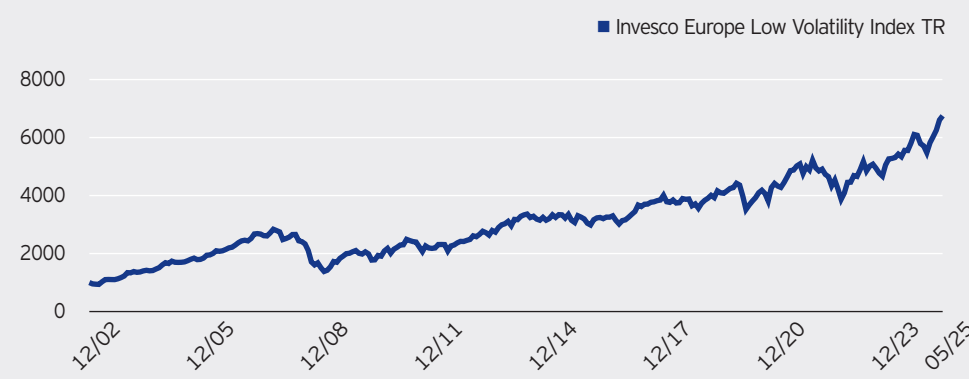
Description

The Invesco Europe Low Volatility Index is a broad-based index that employs a factor-based approach to provide exposure to Europe 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 Europe 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				
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Since 12/31/2002
Total Return (TR)	2.17	11.94	23.19	21.44	13.22	12.14	7.31	8.89

Calendar year performance (%)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Total Return (TR)	4.10	17.97	-14.50	18.12	-0.15	24.21	-7.37	22.61	-1.78	1.40

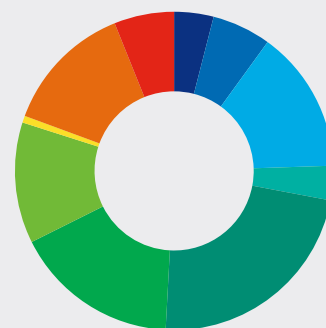
The Index was launched on 6/22/2020.

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	4.0
Cons Cyclical	6.0
Cons Non-Cyclical	14.5
Energy	3.5
Financials	22.9
Healthcare	16.8
Industrials	12.3
Real Estate	0.7
Technology	13.3
Utilities	6.1



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	114	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Deutsche Telekom AG	Developed Europe	Technology	5.28
RELX PLC	Developed Europe	Technology	4.79
Novartis AG	Developed Europe	Healthcare	4.59
Roche Holding AG	Developed Europe	Healthcare	4.15
Unilever PLC	Developed Europe	Cons Non-Cyclical	4.00
Compass Group PLC	Developed Europe	Cons Cyclical	3.86
Nestle SA	Developed Europe	Cons Non-Cyclical	3.75
Zurich Insurance Group AG	Developed Europe	Financials	3.55
AstraZeneca PLC	Developed Europe	Healthcare	3.20
Air Liquide SA	Developed Europe	Basic Materials	3.16

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

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