Invesco Global Emerging Markets Small Cap Low Volatility Index

Tickers

	Ticker	Value
Total Return	IIGESLT	10,322.66
Price Return	IIGESL	4,754.45
Net Total Return	IIGESLN	9,156.52

Index facts

Weighting Method	Factor
Rebalancing Frequency	Semi-annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	03/08/2020
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	230
Market Cap ($ Millions)	
Largest	3,064
Smallest	59
Average	600
Median	432

Fundamental characteristics

Trailing P/E	14.40
Forward P/E	13.12
Dividend Yield (%)	5.10
Price-to-Sales	2.60
Price-to-Cash Flow	16.99

Risk characteristics (%)	standard deviation
3 Years	16.35
5 Years	14.43
10 Years	12.79
Since 12/31/2002	18.43

Risk-adjusted returns	sharpe ratio
3 Years	0.55
5 Years	0.51
10 Years	0.76
Since 12/31/2002	0.62

Description

The Invesco Global Emerging Markets Small Cap Low Volatility Index is a broad-based index that employs a factor-based approach to provide exposure to global emerging market, small-capitalization equities that have exhibited historically lower return volatility.

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable (III) Universe designated as emerging market small-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)	0.54	-5.93	-9.54	-6.45	9.61	8.55	10.40	12.77

Calendar year performance (%)

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
Total Return (TR)	20.00	13.11	16.08	-11.33	31.44	13.50	-3.30	8.23	18.59	27.39

The Index was launched on 8/3/2020.
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	8.1
Cons Cyclicals	7.6
Cons Non-Cyclicals	9.3
Financials	11.7
Healthcare	4.4
Industrials	11.4
Real Estate	12.1
Technology	27.5
Utilities	8.0

Region breakdown

Region	Number of constituents	Index weight (%)
Emerging Asia	190	78.54
Middle East & Africa	26	15.27
Emerging Europe	8	4.16
Emerging Americas	6	2.04

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Taichung Commercial Bank Co Ltd	Emerging Asia	Financials	2.63
Inari Amertron Bhd	Emerging Asia	Technology	2.25
Systex Corp	Emerging Asia	Technology	2.19
Lotes Co Ltd	Emerging Asia	Technology	2.11
Al Meera Consumer Goods Co QSC	Middle East & Africa	Cons Non-Cyclicals	2.06
Topco Scientific Co Ltd	Emerging Asia	Technology	1.90
Chipbond Technology Corp	Emerging Asia	Technology	1.83
Equites Property Fund Ltd	Middle East & Africa	Real Estate	1.61
TTW PCL	Emerging Asia	Utilities	1.57
Scientex BHD	Emerging Asia	Basic Materials	1.42

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

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