



# Invesco Values-Based US All Cap Low Volatility Index

## Tickers

	Ticker	Value
Total Return	IIRUALVT	5,310.39
Price Return	IIRUALV	3,336.62

## Index facts

Weighting Method	Factor
Rebalancing Frequency	Semi-Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	10/31/2018
Base Date	12/31/2002
Base Value	1000

## Size characteristics

Number of holdings	500
Market Cap (\$ Millions)	
Largest	1,752,661
Smallest	139
Average	40,064
Median	9,894

## Fundamental characteristics

Trailing P/E	29.96
Forward P/E	25.73
Dividend Yield (%)	1.92
Price-to-Sales	6.13
Price-to-Cash Flow	20.22

## Risk characteristics (%)

	standard deviation
3 Years	15.44
5 Years	12.92
10 Years	11.29
Since 12/31/2002	11.59

## Risk-adjusted returns

	sharpe ratio
3 Years	0.71
5 Years	0.98
10 Years	1.04
Since 12/31/2002	0.72

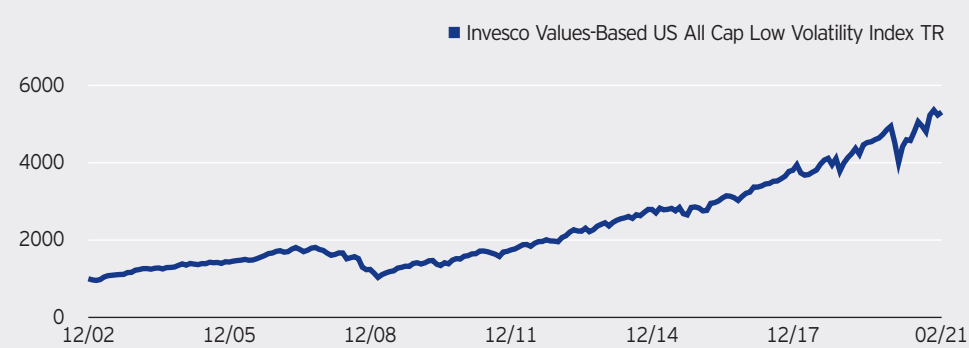
## Description

The Invesco Values-Based US All Cap Low Volatility Index is designed to provide exposure to equities with low volatility within the United States while excluding certain industries (alcohol, tobacco, gambling, weapons and adult entertainment).

## Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as US securities, while excluding members of the following specific industries: Brewers, Distillers & Wineries, Tobacco, Casinos & Gaming, Aerospace & Defense, and Adult Entertainment Production & Broadcasting. Securities are ranked in descending order by their factor score. Those securities that fall within the top 50% of the cumulative distribution are selected for index inclusion. Sectors are constrained relative to the associated market capitalization benchmark index. 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)	1.45	1.49	-0.96	17.33	12.42	13.93	12.45	9.63	

## Calendar year performance (%)

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	10.44	28.33	-0.59	18.58	13.40	1.39	14.08	25.02	12.03	10.51

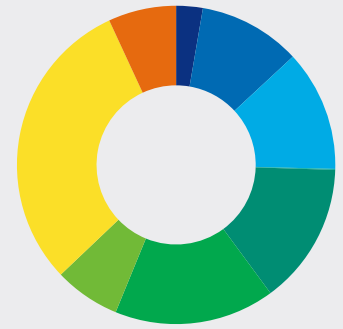
The Index was launched on 10/31/2018.

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	2.7
Cons Cyclical	10.4
Cons Non-Cyclical	12.3
Energy	0.1
Financials	14.4
Healthcare	16.3
Industrials	6.7
Technology	30.2
Utilities	6.9



### Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	500	100.00

### Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Alphabet 'A'	Developed Americas	Technology	5.64
Microsoft	Developed Americas	Technology	5.42
Verizon Communications	Developed Americas	Technology	3.42
Johnson & Johnson	Developed Americas	Healthcare	3.26
Berkshire Hathaway 'B'	Developed Americas	Cons Non-Cyclical	2.60
Visa 'A'	Developed Americas	Technology	2.56
Procter & Gamble	Developed Americas	Cons Non-Cyclical	2.31
Costco Wholesale	Developed Americas	Cons Cyclical	1.74
JPMorgan Chase	Developed Americas	Financials	1.62
Abbott Laboratories	Developed Americas	Healthcare	1.50

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

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