Invesco US Low Volatility Index

Tickers

	Ticker	Value
Total Return	IIULT	8,400.81
Price Return	IIUL	4,809.43

Index facts

Weighting Method	Factor-tilted
Rebalancing Frequency	Semi-Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	1/6/2020
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	207
Market Cap ($ Millions)	
Largest	3,421,644
Smallest	2,189
Average	87,761
Median	27,274

Fundamental characteristics

Trailing P/E	25.55
Forward P/E	23.44
Dividend Yield (%)	2.01
Price-to-Sales	6.30
Price-to-Cash Flow	21.03

Risk characteristics (%) — standard deviation

3 Years	13.35
5 Years	13.59
10 Years	13.03
Since 12/31/2002	11.78

Risk-adjusted returns — sharpe ratio

|	
3 Years	0.44
5 Years	0.71
10 Years	0.73
Since 12/31/2002	0.70

Description

The Invesco US Low Volatility Index is a broad-based index that employs a factor-based approach to provide exposure to 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 US 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

Legend: ■ Invesco US Low Volatility Index TR
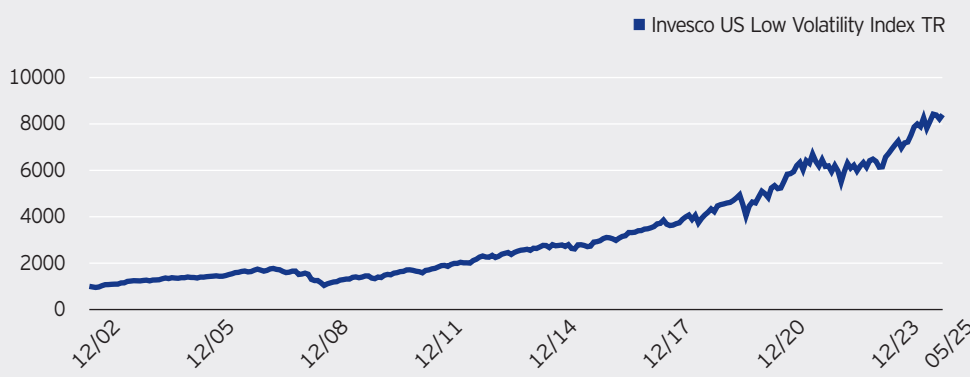
Index performance (%)

	Returns			Annualized returns				
	1 Mo	**3 Mos**	**YTD**	**1 Yr**	**3 Yrs**	**5 Yrs**	**10 Yrs**	**Since 12/31/2002**
Total Return (TR)	2.27	-0.25	7.50	16.96	10.70	12.63	11.68	9.96

Calendar year performance (%)

|	**2024**	**2023**	**2022**	**2021**	**2020**	**2019**	**2018**	**2017**	**2016**	**2015**
Total Return (TR)	16.02	10.48	-9.00	25.41	10.96	28.91	0.54	17.88	14.04	0.15

The Index was launched on 1/6/2020.
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 (%)

Sector	%
■ Basic Materials	2.4
■ Cons Cyclicals	8.8
■ Cons Non-Cyclicals	11.3
■ Energy	0.7
■ Financials	8.5
■ Healthcare	13.0
■ Industrials	7.2
■ Real Estate	2.3
■ Technology	38.8
■ Utilities	7.1
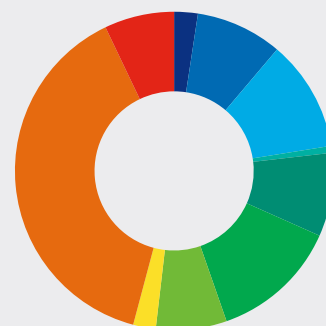
Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	207	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Microsoft Corp	Developed Americas	Technology	6.05
Visa Inc	Developed Americas	Technology	5.68
Mastercard Inc	Developed Americas	Technology	5.40
Johnson & Johnson	Developed Americas	Healthcare	4.34
Cisco Systems Inc	Developed Americas	Technology	3.28
Verizon Communications Inc	Developed Americas	Technology	3.10
McDonald's Corp	Developed Americas	Cons Cyclicals	2.92
International Business Machines Corp	Developed Americas	Technology	2.90
T-Mobile US Inc	Developed Americas	Technology	2.65
Berkshire Hathaway Inc	Developed Americas	Cons Non-Cyclicals	2.56

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

As of May 31, 2025