



Invesco US Low Volatility Index

Tickers

	Ticker	Value
Total Return	IIULT	4,993.77
Price Return	IIUL	3,164.23

Index facts

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

Size characteristics

Number of holdings	193
Market Cap (\$ Millions)	
Largest	1,591,704
Smallest	2,416
Average	71,759
Median	26,138

Fundamental characteristics

Trailing P/E	30.60
Forward P/E	27.74
Dividend Yield (%)	1.78
Price-to-Sales	7.21
Price-to-Cash Flow	22.22

Risk characteristics (%)

standard deviation

3 Years	14.85
5 Years	12.45
10 Years	10.76
Since 12/31/2002	11.27

Risk-adjusted returns

sharpe ratio

3 Years	0.72
5 Years	1.01
10 Years	1.14
Since 12/31/2002	0.72

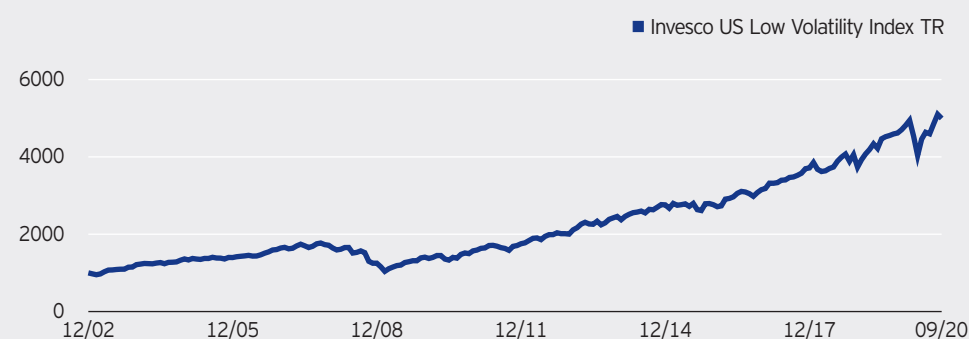
Description

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



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)	-2.08	8.65	3.72	8.72	12.33	13.83	12.95	9.48

Calendar year performance (%)

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	28.91	0.54	17.88	14.04	0.15	12.21	22.78	14.23	11.76	11.55

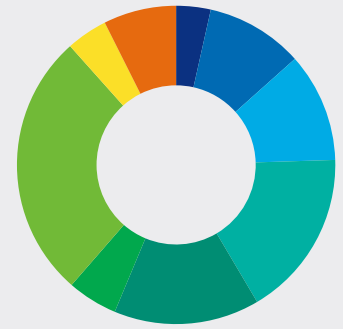
The Index was launched on 6/1/2020.

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	3.5
Cons Cyclical	9.9
Cons Non-Cyclicals	11.1
Financials	17.0
Healthcare	14.8
Industrials	5.1
Technology	27.0
Telecomm	4.2
Utilities	7.4



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	193	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Berkshire Hathaway Inc	Developed Americas	Financials	5.40
Microsoft Corp	Developed Americas	Technology	5.23
Visa Inc	Developed Americas	Technology	4.83
Alphabet Inc	Developed Americas	Technology	4.71
Johnson & Johnson	Developed Americas	Healthcare	3.73
Procter & Gamble Co/The	Developed Americas	Cons Non-Cyclicals	3.44
Mastercard Inc	Developed Americas	Technology	3.36
Verizon Communications Inc	Developed Americas	Telecomm	2.64
Home Depot Inc/The	Developed Americas	Cons Cyclical	2.29
NextEra Energy Inc	Developed Americas	Utilities	1.96

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

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