



# Invesco Europe Small Cap Low Volatility Index

## Tickers

	Ticker	Value
Total Return	IIESLT	9,917.27
Price Return	IIESL	5,527.63
Net Total Return	IIESLN	8,971.07

## Index facts

Weighting Method	Factor
Rebalancing Frequency	Semi-annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	8/3/2020
Base Date	12/31/2002
Base Value	1000

## Size characteristics

Number of holdings	186
Market Cap (\$ Millions)	
Largest	8,541
Smallest	231
Average	2,866
Median	2,578

## Fundamental characteristics

Trailing P/E	28.24
Forward P/E	26.10
Dividend Yield (%)	2.32
Price-to-Sales	6.12
Price-to-Cash Flow	23.05

## Risk characteristics (%)

standard deviation

3 Years	20.31
5 Years	16.89
10 Years	15.52
Since 12/31/2002	16.75

## Risk-adjusted returns

sharpe ratio

3 Years	0.49
5 Years	0.64
10 Years	0.65
Since 12/31/2002	0.71

## Description

The Invesco Europe Small Cap Low Volatility Index is a broad-based index that employs a factor-based approach to provide exposure to Europe 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 Europe 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				Since 12/31/2002
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	
Total Return (TR)	5.43	7.53	18.09	38.97	11.15	12.09	10.73	13.14

## Calendar year performance (%)

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	5.11	30.47	-14.01	32.01	-2.30	14.29	0.76	25.03	27.86	-11.30

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	6.8
Cons Cyclical	10.0
Cons Non-Cyclical	12.7
Energy	0.5
Financials	8.9
Healthcare	8.7
Industrials	17.0
Real Estate	19.8
Technology	13.4
Utilities	2.1



### Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	186	100.00

### Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Netcompany Group A/S	Developed Europe	Technology	3.10
Tecan Group AG	Developed Europe	Technology	2.56
Thule Group AB	Developed Europe	Cons Cyclical	2.36
Spectris PLC	Developed Europe	Technology	2.08
Diploma PLC	Developed Europe	Industrials	1.99
Galenica AG	Developed Europe	Cons Non-Cyclical	1.73
Genus PLC	Developed Europe	Healthcare	1.61
Cofinimmo SA	Developed Europe	Real Estate	1.56
AAK AB	Developed Europe	Cons Non-Cyclical	1.47
TOMRA Systems ASA	Developed Europe	Industrials	1.46

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

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