



## Invesco Global Low Volatility Index

### Tickers

	Ticker	Value
Total Return	IIGLT	7,525.75
Price Return	IIGL	3,833.98
Net Total Return	IIGLN	6,347.44

### Index facts

Weighting Method	Factor-tilted
Rebalancing Frequency	Semi-annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	6/22/2020
Base Date	12/31/2002
Base Value	1000

### Size characteristics

Number of holdings	431
Market Cap (\$ Millions)	
Largest	1,087,212
Smallest	1,736
Average	44,333
Median	18,474

### Fundamental characteristics

Trailing P/E	22.28
Forward P/E	20.60
Dividend Yield (%)	2.63
Price-to-Sales	4.23
Price-to-Cash Flow	17.04

### Risk characteristics (%)

standard deviation

3 Years	13.18
5 Years	13.16
10 Years	12.51
Since 12/31/2002	12.05

### Risk-adjusted returns

sharpe ratio

3 Years	0.37
5 Years	0.67
10 Years	0.61
Since 12/31/2002	0.64

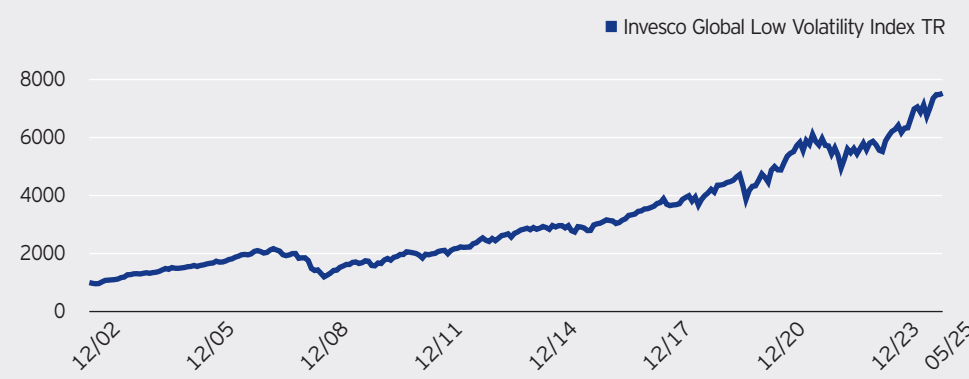
### Description

The Invesco Global Low Volatility Index is a broad-based index that employs a factor-based approach to provide exposure to global, developed market, 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 developed market 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				
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Since 12/31/2002
Total Return (TR)	0.56	2.34	11.71	18.99	9.64	11.75	9.77	9.42

### Calendar year performance (%)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Total Return (TR)	11.12	10.65	-10.29	22.22	7.73	26.42	-2.29	19.20	9.37	-0.58

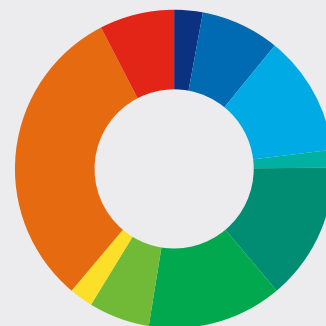
The Index was launched on 6/22/2020.

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	2.9
Cons Cyclical	8.0
Cons Non-Cyclical	12.2
Energy	1.8
Financials	14.0
Healthcare	13.7
Industrials	6.2
Real Estate	2.4
Technology	31.3
Utilities	7.6



### Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	161	70.68
Developed Europe	128	18.74
Developed Asia	138	10.34
Middle East & Africa	4	0.25

### Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Visa Inc	Developed Americas	Technology	5.52
Verizon Communications Inc	Developed Americas	Technology	4.94
Johnson & Johnson	Developed Americas	Healthcare	4.71
T-Mobile US Inc	Developed Americas	Technology	4.16
RELX PLC	Developed Europe	Technology	2.97
McDonald's Corp	Developed Americas	Cons Cyclical	2.87
Deutsche Telekom AG	Developed Europe	Technology	2.70
Berkshire Hathaway Inc	Developed Americas	Cons Non-Cyclical	2.45
UnitedHealth Group Inc	Developed Americas	Healthcare	1.71
Roper Technologies Inc	Developed Americas	Technology	1.71

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

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