



Invesco Global Low Volatility Index

Tickers

	Ticker	Value
Total Return	IIGLT	4,628.26
Price Return	IIGL	2,678.04
Net Total Return	IIGLN	4,033.51

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	450
Market Cap (\$ Millions)	
Largest	1,591,704
Smallest	1,597
Average	45,168
Median	17,873

Fundamental characteristics

Trailing P/E	26.86
Forward P/E	24.85
Dividend Yield (%)	2.30
Price-to-Sales	5.76
Price-to-Cash Flow	19.03

Risk characteristics (%)

standard deviation

3 Years	13.67
5 Years	11.70
10 Years	10.92
Since 12/31/2002	11.73

Risk-adjusted returns

sharpe ratio

3 Years	0.53
5 Years	0.84
10 Years	0.86
Since 12/31/2002	0.66

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				Since
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	12/31/2002
Total Return (TR)	-2.50	6.73	-0.22	3.99	8.86	11.04	10.04	9.02

Calendar year performance (%)

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	26.42	-2.29	19.20	9.37	-0.58	8.12	20.34	11.92	6.36	9.44

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	4.1
Cons Cyclical	8.4
Cons Non-Cyclical	13.0
Energy	1.3
Financials	18.7
Healthcare	14.0
Industrials	7.5
Technology	20.0
Telecomm	5.1
Utilities	8.1



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	192	66.87
Developed Europe	141	23.88
Developed Asia	116	9.17
Middle East & Africa	1	0.08

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Microsoft Corp	Developed Americas	Technology	5.08
Alphabet Inc	Developed Americas	Technology	4.41
Berkshire Hathaway Inc	Developed Americas	Financials	3.59
Visa Inc	Developed Americas	Technology	3.35
Nestle SA	Developed Europe	Cons Non-Cyclical	2.74
Johnson & Johnson	Developed Americas	Healthcare	2.50
Procter & Gamble Co	Developed Americas	Cons Non-Cyclical	2.07
Mastercard Inc	Developed Americas	Technology	2.05
Toyota Motor Corp	Developed Asia	Cons Cyclical	2.03
NextEra Energy Inc	Developed Americas	Utilities	1.82

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

The information provided is for informational purposes only and should not be construed as an offer to buy or sell any financial instruments, or a recommendation for any security or fund interest. Invesco Indexing LLC is not an investment adviser or fiduciary and makes no representation regarding the advisability of investing in any security or strategy. There can be no assurance that an investment strategy based on the Invesco Indexes will be successful.

Indexes are unmanaged and it is not possible to invest directly in an index. Exposure to an asset class or trading strategy represented by an index is only available through investable instruments (if any) based on that index. Invesco Indexing LLC does not issue, sponsor, endorse, market, offer, review or otherwise express any opinion regarding any fund, derivative or other security, financial product or trading strategy that is based on, linked to or seeks to track the performance of any Invesco Indexing LLC index.

As of Sept. 30, 2020

© Copyright Invesco Indexing LLC 2020 | All Rights Reserved
invescoindexing.com | indexsupport@invesco.com

IIGL

10/20

