



## Invesco US Small Cap Low Volatility Index

### Tickers

	Ticker	Value
Total Return	IIUSLT	6,992.81
Price Return	IIUSL	4,301.25

### Index facts

Weighting Method	Factor
Rebalancing Frequency	Semi-annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	03/08/2020
Base Date	12/31/2002
Base Value	1000

### Size characteristics

Number of holdings	349
Market Cap (\$ Millions)	
Largest	15,286
Smallest	97
Average	2,583
Median	2,013

### Fundamental characteristics

Trailing P/E	21.63
Forward P/E	20.71
Dividend Yield (%)	1.90
Price-to-Sales	3.95
Price-to-Cash Flow	19.92

### Risk characteristics (%)

	standard deviation
3 Years	18.59
5 Years	16.51
10 Years	13.55
Since 12/31/2002	13.81

### Risk-adjusted returns

	sharpe ratio
3 Years	0.40
5 Years	0.44
10 Years	0.84
Since 12/31/2002	0.67

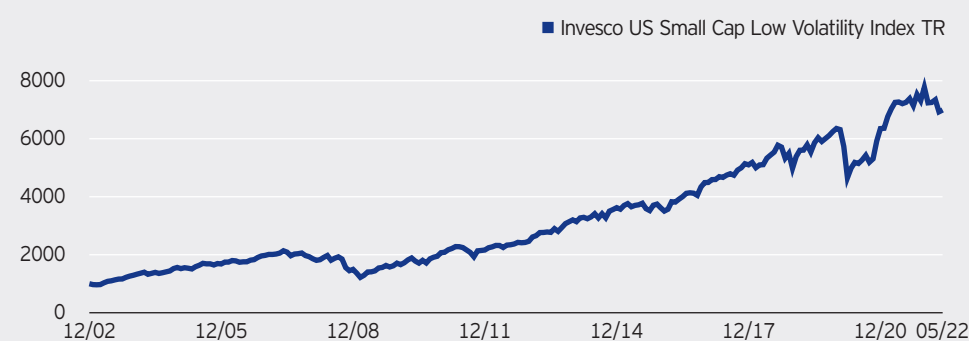
### Description

The Invesco US Small Cap Low Volatility Index is a broad-based index that employs a factor-based approach to provide exposure to US 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 US 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				
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Since 12/31/2002
Total Return (TR)	0.93	-3.57	-10.03	-3.77	8.07	8.42	12.01	10.54

### Calendar year performance (%)

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
Total Return (TR)	22.42	-0.07	27.58	-2.35	13.67	23.97	-0.10	13.18	29.94	13.88

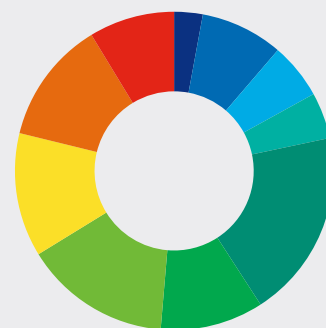
The Index was launched on 8/3/2020.

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	2.9
Cons Cyclical	8.4
Cons Non-Cyclical	5.7
Energy	4.7
Financials	19.2
Healthcare	10.5
Industrials	14.9
Real Estate	12.6
Technology	12.5
Utilities	8.7



### Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	349	100.00

### Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Chesapeake Energy Corp	Developed Americas	Energy	2.60
DT Midstream Inc	Developed Americas	Energy	1.85
Premier Inc	Developed Americas	Healthcare	1.77
Life Storage Inc	Developed Americas	Real Estate	1.23
Simpson Manufacturing Co Inc	Developed Americas	Cons Cyclical	1.20
Texas Roadhouse Inc	Developed Americas	Cons Cyclical	1.19
Globus Medical Inc	Developed Americas	Healthcare	1.19
Rexford Industrial Realty Inc	Developed Americas	Real Estate	1.16
Helen of Troy Ltd	Developed Americas	Cons Cyclical	1.12
Neogen Corp	Developed Americas	Healthcare	1.11

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

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