



Invesco Global Small Cap Quality Index

Tickers

	Ticker	Value
Total Return	IIGSQT	11,703.53
Price Return	IIGSQ	8,361.40
Net Total Return	IIGSQN	10,798.04

Index facts

Weighting Method	Factor
Rebalancing Frequency	Semi-annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	7/27/2020
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	1,197
Market Cap (\$ Millions)	
Largest	16,894
Smallest	116
Average	1,984
Median	1,371

Fundamental characteristics

Trailing P/E	24.23
Forward P/E	20.79
Dividend Yield (%)	1.47
Price-to-Sales	3.49
Price-to-Cash Flow	18.02

Risk characteristics (%)

standard deviation

3 Years	21.96
5 Years	17.41
10 Years	15.33
Since 12/31/2002	15.97

Risk-adjusted returns

sharpe ratio

3 Years	0.45
5 Years	0.76
10 Years	0.86
Since 12/31/2002	0.80

Description

The Invesco Global Small Cap Quality Index is a broad-based index that employs a factor-based approach to provide exposure to high quality global, developed market, small-capitalization equities.

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as developed market 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)	2.19	1.68	17.98	43.14	11.14	14.54	13.82	14.09	

Calendar year performance (%)

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	15.49	23.76	-11.13	24.82	14.62	4.29	4.16	36.26	18.04	-2.75

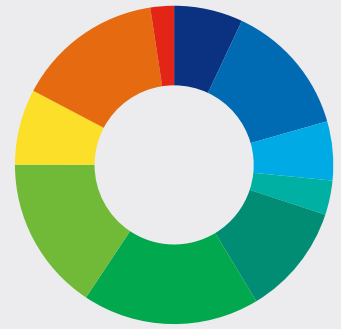
The Index was launched on 7/27/2020.

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	7.0
Cons Cyclical	13.6
Cons Non-Cyclical	6.0
Energy	3.5
Financials	11.3
Healthcare	18.0
Industrials	15.7
Real Estate	7.7
Technology	14.9
Utilities	2.4



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	536	57.24
Developed Asia	416	20.97
Developed Europe	221	19.60
Middle East & Africa	24	2.18

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Spectris PLC	Developed Europe	Technology	0.75
Louisiana-Pacific Corp	Developed Americas	Basic Materials	0.56
Navient Corp	Developed Americas	Financials	0.52
Staar Surgical Co	Developed Americas	Healthcare	0.51
Northland Power Inc	Developed Americas	Utilities	0.47
Dick's Sporting Goods Inc	Developed Americas	Cons Cyclical	0.45
Crocs Inc	Developed Americas	Cons Cyclical	0.44
Envista Holdings Corp	Developed Americas	Healthcare	0.43
Omniceil Inc	Developed Americas	Healthcare	0.43
HomeServe PLC	Developed Europe	Cons Non-Cyclical	0.42

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

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