

# Invesco Revenue Weighted Global ESG Index (USD)

The Invesco Revenue Weighted Global ESG Index is based on the MSCI ACWI Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) and 26 Emerging Markets (EM) countries\*. The Invesco Revenue Weighted Global ESG Index is designed to represent the sales weighted performance of companies that have historically demonstrated relatively higher industry adjusted ESG scores within the MSCI ACWI universe. The index methodology aim to reflect the performance of certain Invesco strategies.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – AUG 2020)



## ANNUAL PERFORMANCE (%)

Year	Invesco Revenue Weighted Global ESG	MSCI ACWI
2019	21.96	26.60
2018	-12.75	-9.41
2017	28.33	23.97
2016	-1.07	7.86
2015	0.61	-2.36

## INDEX PERFORMANCE – NET RETURNS (%) (AUG 31, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014					
<b>Invesco Revenue Weighted Global ESG</b>	5.93	11.78	4.58	-7.62	2.08	5.36	na	3.72	2.87	16.95	15.17	1.26	
<b>MSCI ACWI</b>	6.12	15.30	16.52	4.75	8.99	10.21	na	7.71	1.98	23.65	20.15	2.54	

## FUNDAMENTALS (AUG 31, 2020)

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – AUG 31, 2020)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2, 3</sup>			Since Nov 25, 2014	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
<b>Invesco Revenue Weighted Global ESG</b>	0.98	3.73	32.83	17.32	14.90	na	0.11	0.34	na	0.25	36.67	2018-01-26–2020-03-23
<b>MSCI ACWI</b>	1.00	0.00	3.82	16.74	14.44	na	0.49	0.66	na	0.52	33.74	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on ICE LIBOR 1M

\* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. EM countries include: Argentina, Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The Invesco Revenue Weighted Global ESG Index was launched on Sep 29, 2016. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

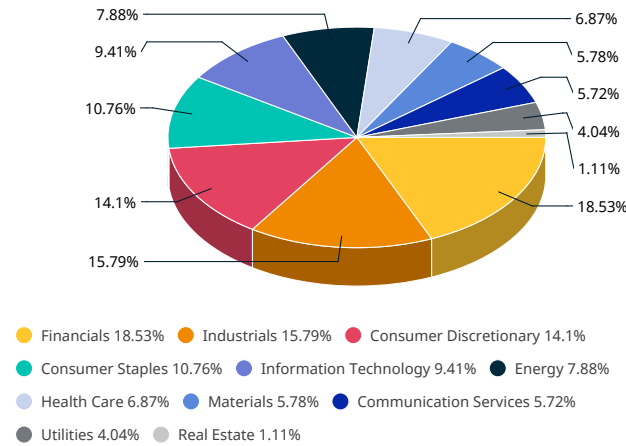
**INDEX CHARACTERISTICS**

	Invesco Revenue Weighted Global ESG	MSCI ACWI
<b>Number of Constituents</b>	1,494	2,984
	<b>Weight (%)</b>	
<b>Largest</b>	2.03	4.26
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.07	0.03
<b>Median</b>	0.03	0.01

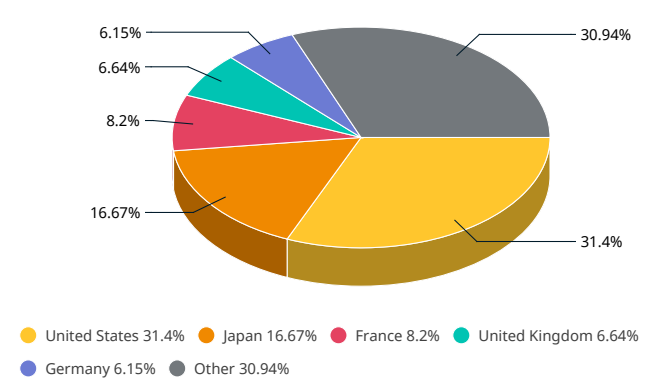
**TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
WALMART	US	2.03	0.37	Cons Staples
APPLE	US	1.55	4.26	Info Tech
AMAZON.COM	US	1.39	2.75	Cons Discr
TOYOTA MOTOR CORP	JP	1.30	0.26	Cons Discr
DAIMLER	DE	0.99	0.08	Cons Discr
BP	GB	0.88	0.14	Energy
CVS HEALTH	US	0.88	0.15	Health Care
AMERISOURCEBERGEN	US	0.69	0.03	Health Care
EXOR	IT	0.69	0.01	Financials
TOTAL	FR	0.68	0.18	Energy
<b>Total</b>		<b>11.09</b>	<b>8.24</b>	

**SECTOR WEIGHTS**



**COUNTRY WEIGHTS**



**INDEX METHODOLOGY**

The Invesco Revenue Weighted Global Index is designed to represent the performance of companies that have a relatively higher industry adjusted ESG scores within the parent universe of securities. The securities selected are then assigned weights in proportion to trailing 12-month sales (in USD), and issuer weights are capped at 5%. The Invesco Revenue Weighted Global and Emerging Markets Indexes are rebalanced quarterly coinciding with the Quarterly Index Reviews of the parent ACWI/EM Index.

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