

QQLV

Invesco QQQ Low Volatility ETF

Fund Description

QQLV tracks an index of the lowest volatility stocks from the Nasdaq-100.

FactSet Analyst Report

QQLV is the first ETF in the Invesco QQQ Innovation Suite to offer exposure to the low volatility stocks in QQQ. This fund tracks an index of the least volatile US large-cap stocks over the past year from the Nasdaq-100. Constituents are selected by ranking each stock in the Nasdaq-100 by their realized volatility using available price return data for the trailing 12 months. The bottom quartile is then included in the fund. The 25 selected stocks are then weighted based on the inverse of each security's volatility. This fund excludes financials, REITs, SPACs, and 'when-issued' securities.