



Invesco Values-Based Developed Markets ex-US Large Cap Yield Index

Tickers

	Ticker	Value
Total Return	IIRXLYT	3,869.90
Price Return	IIRXLY	1,651.65
Net Total Return	IIRXLYN	3,307.16

Index facts

Weighting Method	Factor
Rebalancing Frequency	Semi-Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	10/31/2018
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	100
Market Cap (\$ Millions)	
Largest	194,920
Smallest	8,907
Average	42,113
Median	28,182

Fundamental characteristics

Trailing P/E	14.88
Forward P/E	12.51
Dividend Yield (%)	5.01
Price-to-Sales	1.69
Price-to-Cash Flow	8.29

Risk characteristics (%)

	standard deviation
3 Years	20.31
5 Years	16.94
10 Years	16.42
Since 12/31/2002	17.60

Risk-adjusted returns

	sharpe ratio
3 Years	-0.03
5 Years	0.39
10 Years	0.17
Since 12/31/2002	0.37

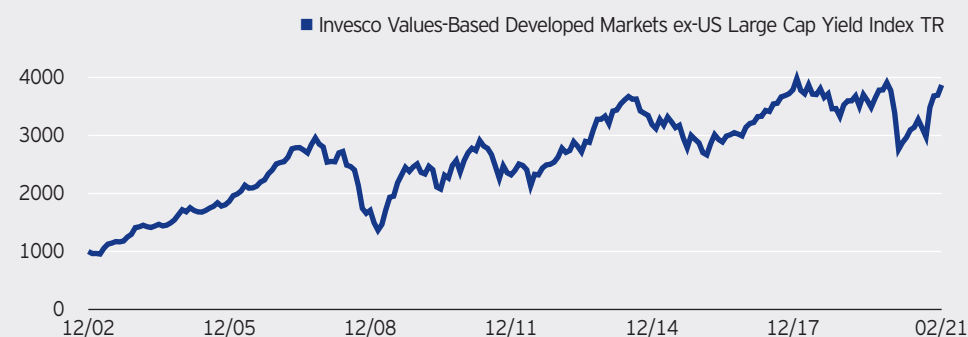
Description

The Invesco Values-Based Developed Markets Ex-US Large Cap Yield Index is designed to provide exposure to large global developed market ex-US equities that are higher-yielding while excluding certain industries (alcohol, tobacco, gambling, weapons and adult entertainment).

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as developed market, large capitalization securities, while excluding all US securities and members of the following specific industries: Brewers, Distillers & Wineries, Tobacco, Casinos & Gaming, Aerospace & Defense, and Adult Entertainment Production & Broadcasting. Securities are ranked in descending order by their factor score. Those securities that fall within the top 50% of the cumulative distribution are selected for index inclusion. Sectors are constrained relative to the associated market capitalization benchmark index. 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)	4.75	11.09	5.11	14.20	0.81	7.75	3.36	7.73

Calendar year performance (%)

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	-5.88	17.52	-12.09	20.50	9.42	-9.92	-4.34	26.79	13.25	-9.56

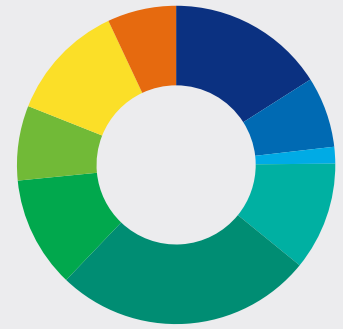
The Index was launched on 10/31/2018.

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	16.0
Cons Cyclical	7.2
Cons Non-Cyclical	1.7
Energy	11.0
Financials	26.3
Healthcare	11.3
Industrials	7.6
Technology	12.0
Utilities	7.0



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	43	51.66
Developed Asia	46	38.40
Developed Americas	11	9.95

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Total	Developed Europe	Energy	3.99
Rio Tinto	Developed Europe	Basic Materials	3.75
Novartis	Developed Europe	Healthcare	3.65
Vodafone	Developed Europe	Technology	3.52
BHP	Developed Asia	Basic Materials	3.07
Sumitomo Mitsui Financial	Developed Asia	Financials	2.53
Enbridge	Developed Americas	Energy	2.44
Fortescue Metals	Developed Asia	Basic Materials	2.44
Enel	Developed Europe	Utilities	2.43
Mitsubishi UFJ Financial	Developed Asia	Financials	2.28

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

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