



Invesco Emerging Markets + Korea Large Cap Broad Price Momentum Index

Tickers

	Ticker	Value
Total Return	IIEELBMT	6,526.11
Price Return	IIEELBM	6,526.11
Net Total Return	IIEELBMN	9,710.45

Index facts

Weighting Method	Factor
Rebalancing Frequency	Semi-Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	8/12/2019
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	166
Market Cap (\$ Millions)	
Largest	812,443
Smallest	139
Average	39,651
Median	14,018

Fundamental characteristics

Trailing P/E	29.85
Forward P/E	30.59
Dividend Yield (%)	1.01
Price-to-Sales	9.25
Price-to-Cash Flow	37.14

Risk characteristics (%)

standard deviation

3 Years	19.87
5 Years	17.61
10 Years	18.62
Since 12/31/2002	22.23

Risk-adjusted returns

sharpe ratio

3 Years	0.34
5 Years	0.88
10 Years	0.22
Since 12/31/2002	0.43

Description

The Invesco Emerging Markets + Korea Large Cap Broad Price Momentum Index is a broad-based benchmark that employs a factor-based approach to provide exposure to large capitalization emerging market and Korean equities with strong price momentum.

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as large capitalization emerging market or Korean securities. Securities are ranked in descending order by their factor score. Those securities that fall within the top 70% of the cumulative distribution are selected for Index inclusion. Sector and individual security weights 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)	-0.48	12.72	5.40	47.71	8.29	16.78	4.65	10.88

Calendar year performance (%)

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	27.52	18.60	-17.55	42.86	5.56	-15.71	-3.05	-2.54	16.72	-17.23

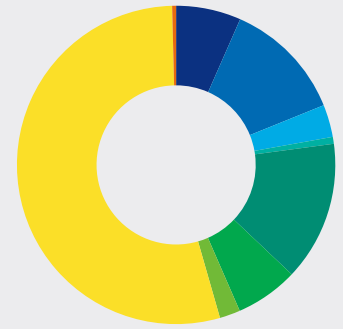
The Index was launched on 8/12/2019.

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	6.6
Cons Cyclical	12.3
Cons Non-Cyclicals	3.3
Energy	0.7
Financials	14.2
Healthcare	6.4
Industrials	2.1
Technology	54.1
Utilities	0.4



Region breakdown

Region	Number of constituents	Index weight (%)
Emerging Asia	105	77.84
Developed Asia	16	10.77
Emerging Americas	20	6.08
Emerging Europe	16	2.74
Middle East & Africa	9	2.57

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Alibaba ADR	Emerging Asia	Technology	9.91
Taiwan Semiconductor	Emerging Asia	Technology	8.18
Tencent	Emerging Asia	Technology	7.63
HDFC Bank ADR	Emerging Asia	Financials	5.39
Pinduoduo ADR	Emerging Asia	Technology	5.37
Meituan 'B'	Emerging Asia	Technology	5.03
JD.com ADR	Emerging Asia	Cons Cyclical	4.82
Samsung Electronics	Developed Asia	Technology	3.87
MediaTek	Emerging Asia	Technology	2.38
Wuxi Biologics Cayman 'C'	Emerging Asia	Healthcare	2.07

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

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