



Invesco Developed Markets ex-North America & Korea Large Cap Broad Value Index

Tickers

	Ticker	Value
Total Return	IIXLBT	2,106.97
Price Return	IIXLBV	2,106.97
Net Total Return	IIXLBVN	3,489.97

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	157
Market Cap (\$ Millions)	
Largest	282,316
Smallest	8,178
Average	39,268
Median	25,088

Fundamental characteristics

Trailing P/E	16.37
Forward P/E	14.09
Dividend Yield (%)	3.46
Price-to-Sales	1.46
Price-to-Cash Flow	7.35

Risk characteristics (%)

	standard deviation
3 Years	21.53
5 Years	17.94
10 Years	17.26
Since 12/31/2002	18.13

Risk-adjusted returns

	sharpe ratio
3 Years	-0.25
5 Years	0.01
10 Years	0.04
Since 12/31/2002	0.16

Description

The Invesco Developed Markets ex-North America & Korea Large Cap Broad Value Index is a broad-based benchmark that employs a factor-based approach to provide exposure to attractively valued large capitalization non-North American and non-Korean developed market equities.

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as large capitalization, developed market securities, excluding those in North America and Korea. 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					Since 12/31/2002
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs		
Total Return (TR)	19.26	7.19	-8.07	-4.61	-3.88	1.34	1.25	4.25	

Calendar year performance (%)

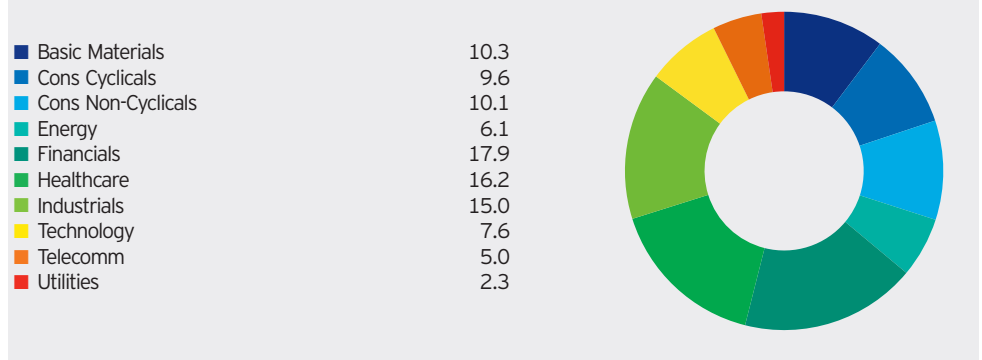
	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	15.40	-17.71	24.16	0.69	-7.31	-4.92	18.90	10.60	-17.01	2.44

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 (%)



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	96	69.72
Developed Asia	61	30.28

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Anheuser-Busch InBev	Developed Europe	Cons Non-Cyclical	3.80
Roche	Developed Europe	Healthcare	3.04
Novartis	Developed Europe	Healthcare	2.78
Nippon Telegraph & Telephone	Developed Asia	Telecomm	2.51
Toyota Motor	Developed Asia	Cons Cyclical	2.13
Total	Developed Europe	Energy	2.11
British American Tobacco	Developed Europe	Cons Non-Cyclical	1.86
Sony	Developed Asia	Technology	1.82
Royal Dutch Shell 'A'	Developed Europe	Energy	1.82
BASF	Developed Europe	Basic Materials	1.75

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

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invescoindexing.com | indexsupport@invesco.com

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