



Invesco Canada Large Mid Cap Broad Quality Index

Tickers

	Ticker	Value
Total Return	IICBBQT	10,676.67
Price Return	IICBBQ	6,062.88
Net Total Return	IICBBQN	9,259.55

Index facts

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

Size characteristics

Number of holdings	35
Market Cap (\$ Millions)	
Largest	120,738
Smallest	4,209
Average	30,502
Median	20,046

Fundamental characteristics

Trailing P/E	20.18
Forward P/E	18.24
Dividend Yield (%)	2.25
Price-to-Sales	2.89
Price-to-Cash Flow	12.93

Risk characteristics (%)

standard deviation

3 Years	18.03
5 Years	18.08
10 Years	18.66
Since 12/31/2002	19.80

Risk-adjusted returns

sharpe ratio

3 Years	0.34
5 Years	0.90
10 Years	0.35
Since 12/31/2002	0.48

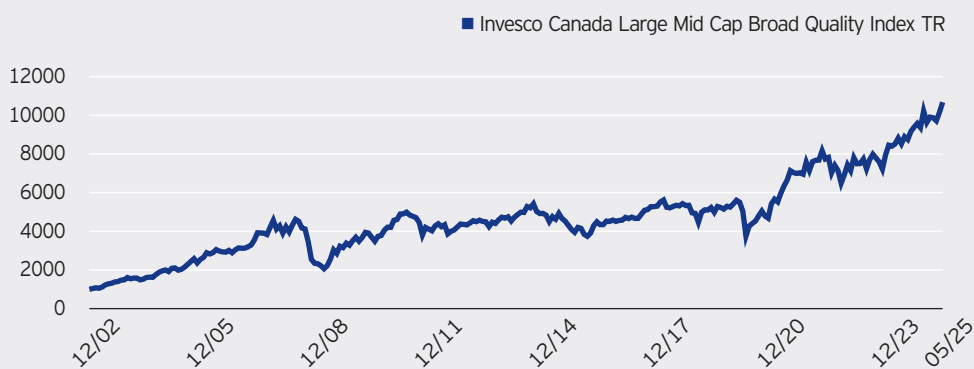
Description

The Invesco Canada Large Mid Cap Broad Quality Index is a broad-based benchmark that employs a factor-based approach to provide exposure to high quality Canada large- and mid-capitalization equities.

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as Canada large- and mid-capitalization 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)	5.14	8.14	10.86	20.09	10.97	19.38	8.64	11.14

Calendar year performance (%)

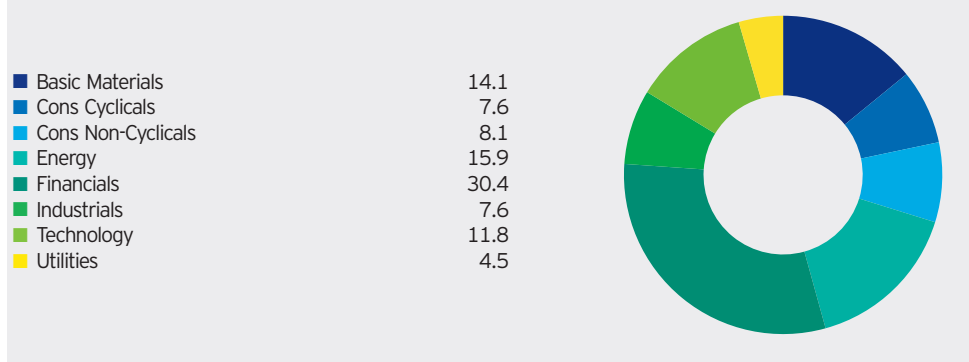
	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Total Return (TR)	13.97	18.36	-6.11	34.41	0.95	25.45	-18.96	20.52	19.14	-20.56

The Index was launched on 12/8/2019.

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 Americas	35	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Fairfax Financial	Developed Americas	Financials	5.93
Toronto-Dominion Bank	Developed Americas	Financials	5.85
Dollarama	Developed Americas	Cons Cyclical	5.38
Constellation Software	Developed Americas	Technology	5.28
Nutrien	Developed Americas	Basic Materials	4.86
Brookfield	Developed Americas	Financials	4.82
Brookfield Asset Management 'A'	Developed Americas	Financials	4.78
Manulife Financial	Developed Americas	Financials	4.62
Canadian National Railway	Developed Americas	Industrials	4.41
Onex	Developed Americas	Financials	4.38

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

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As of May 31, 2025

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