



Invesco Canada Large Mid Cap Broad Quality Index

Tickers

	Ticker	Value
Total Return	IICBBQT	3,250.83
Price Return	IICBBQ	3,250.83
Net Total Return	IICBBQN	4,515.65

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	37
Market Cap (\$ Millions)	
Largest	108,490
Smallest	2,219
Average	20,298
Median	11,650

Fundamental characteristics

Trailing P/E	20.88
Forward P/E	20.08
Dividend Yield (%)	3.10
Price-to-Sales	2.65
Price-to-Cash Flow	10.35

Risk characteristics (%)

standard deviation

3 Years	22.27
5 Years	19.01
10 Years	17.50
Since 12/31/2002	20.19

Risk-adjusted returns

sharpe ratio

3 Years	-0.22
5 Years	0.01
10 Years	-0.03
Since 12/31/2002	0.28

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					Since 12/31/2002
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs		
Total Return (TR)	4.91	13.78	-11.75	-4.88	-3.31	1.33	0.13	6.90	

Calendar year performance (%)

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	22.12	-21.22	17.28	15.71	-22.78	-1.07	4.25	7.02	-13.82	20.81

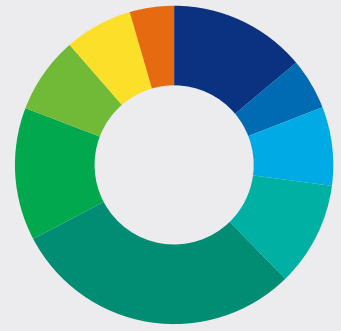
The Index was launched on 8/12/2019.

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	13.9
Cons Cyclical	5.2
Cons Non-Cyclical	8.0
Energy	10.6
Financials	29.6
Industrials	13.5
Technology	7.8
Telecomm	6.9
Utilities	4.5



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	37	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Royal Bank of Canada	Developed Americas	Financials	7.47
Toronto-Dominion Bank	Developed Americas	Financials	6.22
Manulife Financial	Developed Americas	Financials	5.35
Canadian National Railway	Developed Americas	Industrials	5.32
Canadian Pacific Railway	Developed Americas	Industrials	5.31
Magna International 'A'	Developed Americas	Cons Cyclical	5.23
Canadian Natural Resources	Developed Americas	Energy	4.58
Fairfax Financial	Developed Americas	Financials	4.55
Wheaton Precious Metals	Developed Americas	Basic Materials	4.45
BCE	Developed Americas	Telecomm	4.19

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

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