



Invesco Values-Based Developed Markets ex-US Large Cap Low Volatility Index

Tickers		
	Ticker	Value
Total Return	IIRXLLVT	4,794.97
Price Return	IIRXLLV	2,778.82
Net Total Return	IIRXLLVN	4,696.69

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	83
Market Cap (\$ Millions)	
Largest	336,232
Smallest	8,841
Average	58,874
Median	35,310

Fundamental characteristics	
Trailing P/E	20.09
Forward P/E	18.88
Dividend Yield (%)	3.26
Price-to-Sales	3.10
Price-to-Cash Flow	13.73

Risk characteristics (%)	standard deviation
3 Years	13.50
5 Years	11.22
10 Years	10.87
Since 12/31/2002	11.52

Risk-adjusted returns	sharpe ratio
3 Years	0.60
5 Years	0.78
10 Years	0.75
Since 12/31/2002	0.66

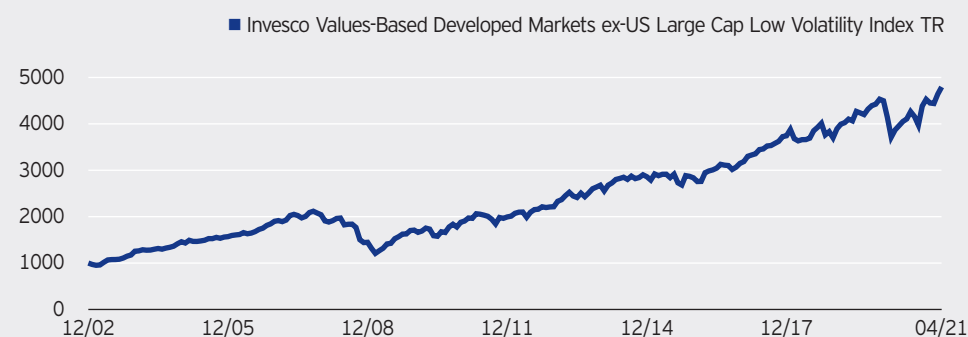
Description

The Invesco Values-Based Developed Markets Ex-US Large Cap Low Volatility Index is designed to provide exposure to large global developed market ex-US equities that have exhibited historically lower return volatility 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)	3.31	7.76	5.89	23.91	9.43	9.94	8.80	8.93

Calendar year performance (%)

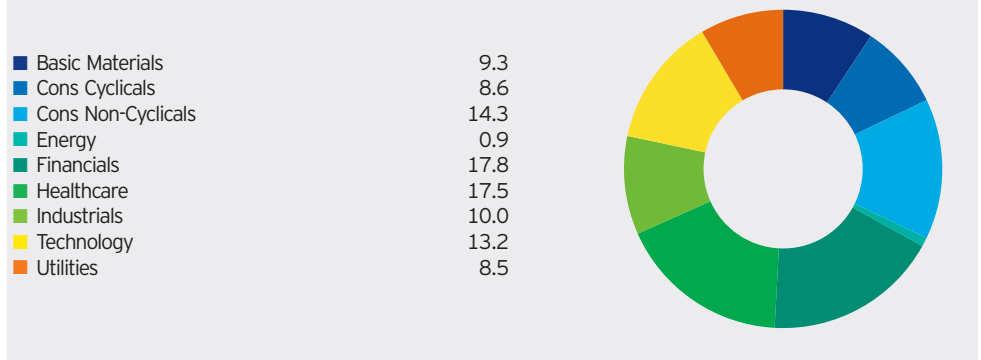
	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	-0.07	22.48	-1.16	18.90	10.98	-0.81	6.81	20.97	11.01	6.15

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 (%)



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	41	60.65
Developed Asia	26	23.31
Developed Americas	16	16.04

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Toyota Motor	Developed Asia	Cons Cyclical	5.07
Nestle	Developed Europe	Cons Non-Cyclical	4.76
Novo Nordisk 'B'	Developed Europe	Healthcare	4.01
Air Liquide	Developed Europe	Basic Materials	3.87
Sanofi	Developed Europe	Healthcare	3.40
L'Oreal	Developed Europe	Cons Non-Cyclical	3.37
Roche NES	Developed Europe	Healthcare	3.17
HSBC	Developed Europe	Financials	3.12
Royal Bank of Canada	Developed Americas	Financials	2.82
Henkel Pfc	Developed Europe	Basic Materials	2.76

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

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