



# Invesco Values-Based Developed Markets ex-US Large Cap Yield Index

## Tickers

	Ticker	Value
Total Return	IIRXLYT	3,502.89
Price Return	IIRXLY	1,598.88
Net Total Return	IIRXLYN	3,025.07

## 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	111
Market Cap (\$ Millions)	
Largest	254,529
Smallest	4,398
Average	36,088
Median	24,694

## Fundamental characteristics

Trailing P/E	12.58
Forward P/E	11.66
Dividend Yield (%)	5.85
Price-to-Sales	1.57
Price-to-Cash Flow	8.24

## Risk characteristics (%)

	standard deviation
3 Years	10.66
5 Years	12.39
10 Years	15.89
Since 12/31/2002	16.78

## Risk-adjusted returns

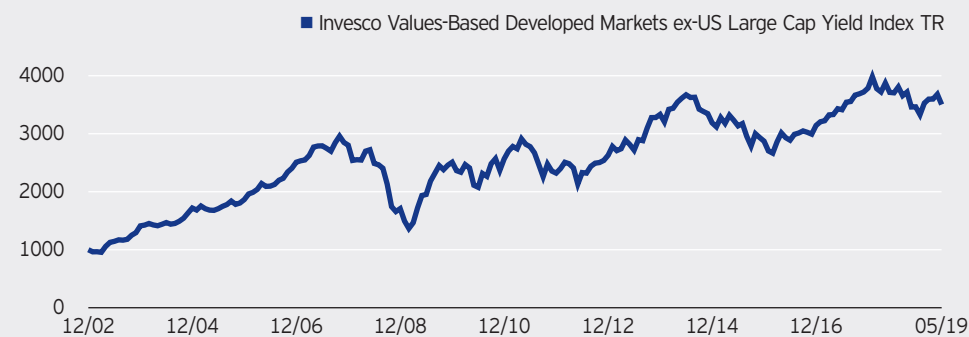
	sharpe ratio
3 Years	0.44
5 Years	-0.12
10 Years	0.35
Since 12/31/2002	0.39

An index designed to provide exposure to large global developed market ex-US equities that are higher-yielding while excluding certain industries (alcohol, tobacco, gambling, weapons and adult entertainment).

## Methodology Highlights

The investable 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-titled 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)	-4.81	-2.60	5.24	-5.64	6.11	-0.61	6.12	7.94	

## Calendar year performance (%)

	2018	2017	2016	2015	2014	2013	2012	2011	2010	2009
Total Return (TR)	-12.09	20.50	9.42	-9.92	-4.34	26.79	13.25	-9.56	2.29	46.86

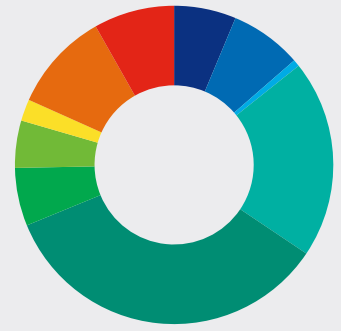
The Index was launched on 10/31/2018.

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 (%)

Basic Materials	6.3
Cons Cyclical	7.3
Cons Non-Cyclical	0.7
Energy	20.1
Financials	34.4
Healthcare	5.9
Industrials	4.8
Technology	2.2
Telecomm	10.1
Utilities	8.2



### Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	78	70.75
Developed Asia	28	26.14
Developed Americas	5	3.11

### Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Royal Dutch Shell 'A'	Developed Europe	Energy	4.96
BP	Developed Europe	Energy	4.69
Total	Developed Europe	Energy	4.45
GlaxoSmithKline	Developed Europe	Healthcare	3.80
Commonwealth Bank of Australia	Developed Asia	Financials	3.26
Westpac Banking	Developed Asia	Financials	2.95
HSBC	Developed Europe	Financials	2.89
National Australia Bank	Developed Asia	Financials	2.32
Vodafone	Developed Europe	Telecomm	2.21
Rio Tinto	Developed Europe	Basic Materials	2.17

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

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