



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

## Tickers

	Ticker	Value
Total Return	IIXLQBQT	2,545.12
Price Return	IIXLQBQ	2,545.12
Net Total Return	IIXLQBQN	3,992.00

## 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	311,268
Smallest	8,178
Average	45,919
Median	28,323

## Fundamental characteristics

Trailing P/E	24.53
Forward P/E	22.22
Dividend Yield (%)	2.77
Price-to-Sales	3.30
Price-to-Cash Flow	14.94

## Risk characteristics (%)

	standard deviation
3 Years	16.02
5 Years	13.64
10 Years	14.31
Since 12/31/2002	15.85

## Risk-adjusted returns

	sharpe ratio
3 Years	0.13
5 Years	0.31
10 Years	0.34
Since 12/31/2002	0.26

## Description

The Invesco Developed Markets ex-North America & Korea Large Cap Broad Quality Index is a broad-based benchmark that employs a factor-based approach to provide exposure to high quality 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)	13.74	7.31	3.44	7.25	3.65	5.40	5.44	5.35	

## Calendar year performance (%)

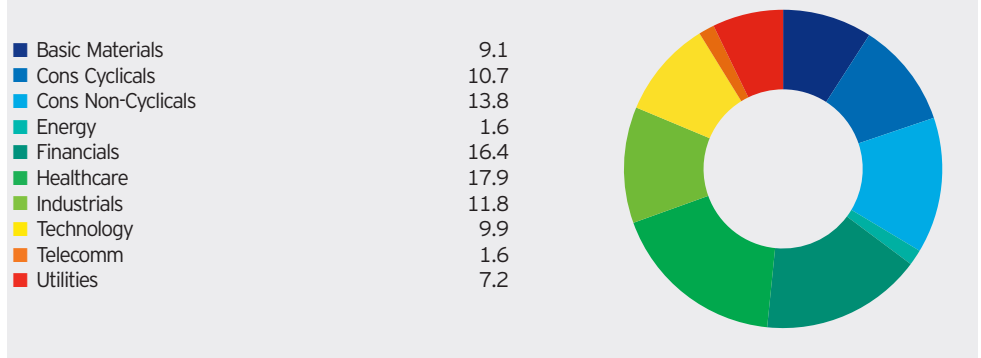
	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	22.45	-12.84	20.46	-0.44	-0.68	-3.43	20.10	15.73	-11.40	5.08

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	92	66.48
Developed Asia	65	33.52

### Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Novo Nordisk 'B'	Developed Europe	Healthcare	4.27
Nestle	Developed Europe	Cons Non-Cyclical	4.19
Novartis	Developed Europe	Healthcare	3.34
ASML	Developed Europe	Technology	2.90
Roche	Developed Europe	Healthcare	2.62
Allianz	Developed Europe	Financials	2.29
Rio Tinto	Developed Asia	Basic Materials	2.14
Sanofi	Developed Europe	Healthcare	1.93
Iberdrola	Developed Europe	Utilities	1.89
Toyota Motor	Developed Asia	Cons Cyclical	1.79

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

The information provided is for informational purposes only and should not be construed as an offer to buy or sell any financial instruments, or a recommendation for any security or fund interest. Invesco Indexing LLC is not an investment adviser or fiduciary and makes no representation regarding the advisability of investing in any security or strategy. There can be no assurance that an investment strategy based on the Invesco Indexes will be successful.

Indexes are unmanaged and it is not possible to invest directly in an index. Exposure to an asset class or trading strategy represented by an index is only available through investable instruments (if any) based on that index. Invesco Indexing LLC does not issue, sponsor, endorse, market, offer, review or otherwise express any opinion regarding any fund, derivative or other security, financial product or trading strategy that is based on, linked to or seeks to track the performance of any Invesco Indexing LLC index.

As of Nov. 30, 2020

© Copyright Invesco Indexing LLC 2020 | All Rights Reserved

[invescoindexing.com](http://invescoindexing.com) | [indexsupport@invesco.com](mailto:indexsupport@invesco.com)

IIXXLBQ

12/20

