

Invesco Revenue Weighted International Index (USD)

The Invesco Revenue Weighted International Index is based on the MSCI EAFE Index, its parent index, which includes large and mid cap companies across 21 Developed Markets (DM) countries* around the world, excluding the US and Canada. The Invesco Revenue Weighted International Index is designed to represent the sales weighted performance of companies within the MSCI EAFE universe. The index methodology aim to reflect the performance of certain Invesco strategies.

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2006 – AUG 2020)



ANNUAL PERFORMANCE (%)

Year	Invesco Revenue Weighted International	MSCI EAFE
2019	16.70	22.01
2018	-14.40	-13.79
2017	26.70	25.03
2016	6.44	1.00
2015	-3.55	-0.81
2014	-5.90	-4.90
2013	27.11	22.78
2012	13.96	17.32
2011	-16.47	-12.14
2010	10.03	7.75
2009	39.13	31.78
2008	-45.08	-43.38
2007	11.78	11.17

INDEX PERFORMANCE – NET RETURNS (%) (AUG 31, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2006
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2006	
Invesco Revenue Weighted International	7.17	10.70	-1.26	-12.17	-1.68	2.87	4.42	1.70	
MSCI EAFE	5.14	11.26	6.13	-4.61	2.34	4.72	5.88	2.44	

FUNDAMENTALS (AUG 31, 2020)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.93	15.67	14.92	0.92
2.63	18.18	17.56	1.58

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2006 – AUG 31, 2020)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2006	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
Invesco Revenue Weighted International	1.09	3.93	22.58	17.43	16.34	16.41	-0.11	0.18	0.30	0.12	63.03	2007-10-31–2009-03-09
MSCI EAFE	1.00	0.00	2.77	15.41	14.16	14.83	0.11	0.31	0.41	0.16	60.41	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly net returns data

³ Based on ICE LIBOR 1M

* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland.

The Invesco Revenue Weighted International Index was launched on Apr 20, 2017. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

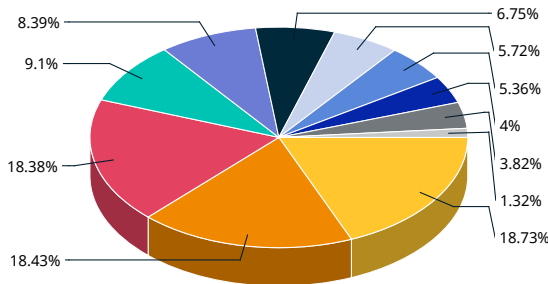
INDEX CHARACTERISTICS

	Invesco Revenue Weighted International	MSCI EAFE
Number of Constituents	900	900
	Weight (%)	
Largest	2.05	2.55
Smallest	0.00	0.01
Average	0.11	0.11
Median	0.05	0.05

TOP 10 CONSTITUENTS

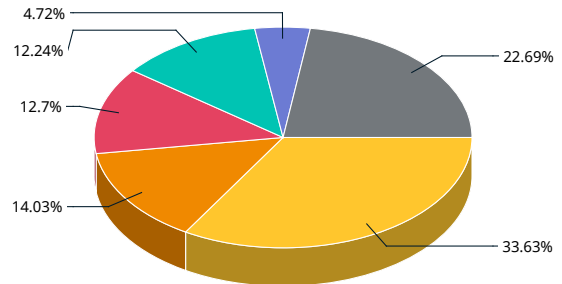
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TOYOTA MOTOR CORP	JP	2.05	1.00	Cons Discr
DAIMLER	DE	1.57	0.31	Cons Discr
BP	GB	1.39	0.51	Energy
GLENCORE	GB	1.37	0.16	Materials
EXOR	IT	1.08	0.05	Financials
TOTAL	FR	1.08	0.70	Energy
VOLKSWAGEN STAMM	DE	1.06	0.04	Cons Discr
HONDA MOTOR CO	JP	0.89	0.30	Cons Discr
MITSUBISHI CORP	JP	0.89	0.23	Industrials
ROYAL DUTCH SHELL A	GB	0.87	0.43	Energy
Total		12.26	3.72	

SECTOR WEIGHTS



- Financials 18.73%
- Consumer Discretionary 18.43%
- Industrials 18.38%
- Consumer Staples 9.1%
- Materials 8.39%
- Energy 6.75%
- Communication Services 5.72%
- Utilities 5.36%
- Health Care 4%
- Information Technology 3.82%
- Real Estate 1.32%

COUNTRY WEIGHTS



- Japan 33.63%
- France 14.03%
- Germany 12.7%
- United Kingdom 12.24%
- Italy 4.72%
- Other 22.69%

INDEX METHODOLOGY

The Invesco Revenue Weighted International Index aims to capture the performance of companies with trailing 12-month sales (in USD). The selected securities are assigned weights in proportion to sales and the issuer weights are capped at 5%. The Invesco Revenue Weighted International Index is rebalanced quarterly coinciding with the Quarterly Index Reviews of the parent MSCI EAFE Index.

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