



Invesco Global ex-North America & Korea Value Style Index

Tickers

	Ticker	Value
Total Return	IIGXXVST	2,687.71
Price Return	IIGXXVS	1,526.75
Net Total Return	IIGXXVSN	2,419.97

Index facts

Weighting Method	Market Cap
Rebalancing Frequency	Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	2/10/2020
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	765
Market Cap (\$ Millions)	
Largest	181,949
Smallest	168
Average	15,248
Median	7,642

Fundamental characteristics

Trailing P/E	15.47
Forward P/E	14.41
Dividend Yield (%)	3.56
Price-to-Sales	1.86
Price-to-Cash Flow	11.09

Risk characteristics (%)

standard deviation

3 Years	18.00
5 Years	15.89
10 Years	16.44
Since 12/31/2002	18.26

Risk-adjusted returns

sharpe ratio

3 Years	-0.42
5 Years	-0.06
10 Years	0.10
Since 12/31/2002	0.24

Description

The Invesco Global ex-North America & Korea Value Style Index is a broad-based index measuring the aggregate performance of global (excluding North America and Korea), developed market, large- and mid-capitalization equities with an emphasis on value characteristics.

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as large- or mid-capitalization, developed market value securities, excluding North America and Korea. Each security in the Index is weighted based on modified market-capitalization. This modified weighting method is computed by incorporating several metrics including book yield, sales yield, long-term historical growth rate, and internal growth.

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)	-4.24	-2.74	-19.81	-16.28	-6.24	0.20	2.30	5.70	

Calendar year performance (%)

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	18.23	-15.60	26.14	4.22	-2.51	-5.41	28.50	18.79	-17.44	6.92

The Index was launched on 02/10/2020. 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	8.0
Cons Cyclical	13.8
Cons Non-Cyclical	8.0
Energy	5.5
Financials	25.1
Healthcare	6.9
Industrials	15.4
Technology	7.7
Telecomm	4.4
Utilities	5.3



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	414	65.68
Developed Asia	348	33.84
Middle East & Africa	3	0.48

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Toyota Motor Corp	Developed Asia	Cons Cyclical	1.68
Royal Dutch Shell PLC	Developed Europe	Energy	1.52
HSBC Holdings PLC	Developed Europe	Financials	1.37
TOTAL SE	Developed Europe	Energy	1.26
Anheuser-Busch InBev SA/NV	Developed Europe	Cons Non-Cyclical	1.22
Siemens AG	Developed Europe	Industrials	1.19
Allianz SE	Developed Europe	Financials	1.19
Sanofi	Developed Europe	Healthcare	1.12
Novartis AG	Developed Europe	Healthcare	1.07
Sea Ltd ADR	Developed Asia	Technology	0.99

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

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