



Invesco Global ex-North America & Korea Value Style Index

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

Index factsWeighting MethodMarket CapRebalancing FrequencyAnnuallyCalculation FrequencyDailyCalculation CurrenciesUSDLaunch Date2/10/2020

12/31/2002

1000

Base Date

Base Value

| 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 |

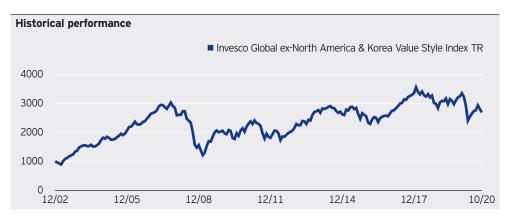
| Risk-adjusted returns | sharpe ratio |
|-----------------------|--------------|
| 3 Years | -0.42 |
| 5 Years | -0.06 |
| 10 Years | 0.10 |
| Since 12/31/2002 | 0.24 |

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.



Index performance (%)

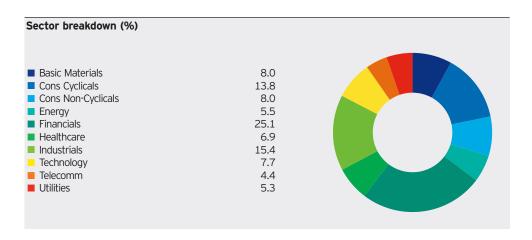
(TR)

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

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 quarantee of future performance.

The Total Return Index assumes dividends are reinvested in the Index after the close on the ex-date.



| 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 Cyclicals | 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-Cyclicals | 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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