Invesco Global ex-US Value Index

Tickers

	Ticker	Value
Total Return	IIGXVT	6,442.97
Price Return	IIGXV	3,121.06
Net Total Return	IIGXVN	5,611.37

Index facts

Weighting Method	Factor
Rebalancing Frequency	Semi-annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	6/29/2020
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	254
Market Cap ($ Millions)	
Largest	336,477
Smallest	2,178
Average	19,202
Median	9,440

Fundamental characteristics

Trailing P/E	9.64
Forward P/E	9.68
Dividend Yield (%)	4.90
Price-to-Sales	1.21
Price-to-Cash Flow	7.14

Risk characteristics (%)	standard deviation
3 Years	20.43
5 Years	20.75
10 Years	17.07
Since 12/31/2002	18.52

Risk-adjusted returns	sharpe ratio
3 Years	0.55
5 Years	0.19
10 Years	0.23
Since 12/31/2002	0.43

Description

The Invesco Global ex-US Value Index is a broad-based index that employs a factor-based approach to provide exposure to attractively valued global ex-US, large- and mid-capitalization equities.

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as non-US global, large- and mid-capitalization securities. The Index weighting scheme is designed to reflect both a security's market capitalization and its factor exposure. Each security selected for Index inclusion is weighted proportionally to its factor-tilted market capitalization.

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)	-6.22	-10.59	6.13	18.75	13.58	5.82	5.13	9.35

Calendar year performance (%)

	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013
Total Return (TR)	-4.93	14.65	1.36	20.61	-13.79	29.77	7.89	-4.78	-0.91	23.18

The Index was launched on 6/29/2020.
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	10.0
Cons Cyclicals	13.8
Cons Non-Cyclicals	10.1
Energy	7.3
Financials	18.2
Healthcare	8.7
Industrials	12.5
Real Estate	1.8
Technology	13.5
Utilities	4.1

Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	119	55.95
Developed Asia	111	31.38
Developed Americas	21	10.78
Middle East & Africa	3	1.90

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Samsung Electronics Co Ltd	Developed Asia	Technology	3.01
Sanofi SA	Developed Europe	Healthcare	3.00
British American Tobacco PLC	Developed Europe	Cons Non-Cyclicals	2.71
Stellantis NV	Developed Europe	Cons Cyclicals	2.50
Holcim AG	Developed Europe	Basic Materials	2.44
Banco Santander SA	Developed Europe	Financials	2.07
Suncor Energy Inc	Developed Americas	Energy	1.81
Vodafone Group PLC	Developed Europe	Technology	1.69
Volkswagen AG	Developed Europe	Cons Cyclicals	1.67
Anheuser-Busch InBev SA/NV	Developed Europe	Cons Non-Cyclicals	1.52

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

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