



## Invesco Global ex-North America & Korea Value Index

### Tickers

	Ticker	Value
Total Return	IIGXXVT	4,064.95
Price Return	IIGXXV	2,206.20
Net Total Return	IIGXXVN	3,632.81

### Index facts

Weighting Method	Factor-tilted
Rebalancing Frequency	Semi-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	245
Market Cap (\$ Millions)	
Largest	181,949
Smallest	1,399
Average	15,414
Median	7,118

### Fundamental characteristics

Trailing P/E	13.06
Forward P/E	11.67
Dividend Yield (%)	4.00
Price-to-Sales	1.22
Price-to-Cash Flow	6.54

### Risk characteristics (%)

	standard deviation
3 Years	18.51
5 Years	16.33
10 Years	16.84
Since 12/31/2002	18.49

### Risk-adjusted returns

	sharpe ratio
3 Years	-0.37
5 Years	0.01
10 Years	0.14
Since 12/31/2002	0.37

### Description

The Invesco Global ex-North America & Korea Value Index is a broad-based benchmark that employs a factor-based approach to provide exposure to attractively-valued global, developed market, large- and mid-capitalization equities, excluding North America and Korea.

### Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as large- or mid-capitalization developed market securities, excluding North America and Korea. Securities are ranked in descending order by their factor score. Those securities that fall within the top 50% 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				
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Since 12/31/2002
Total Return (TR)	-5.25	-3.82	-21.58	-16.60	-5.47	1.25	3.00	8.18

### Calendar year performance (%)

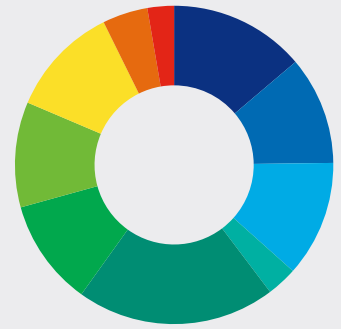
	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	20.03	-13.48	30.74	6.14	-3.46	-0.68	25.45	14.32	-14.66	5.96

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	13.8
Cons Cyclical	11.0
Cons Non-Cyclical	11.8
Energy	3.1
Financials	20.2
Healthcare	10.8
Industrials	10.7
Technology	11.3
Telecomm	4.6
Utilities	2.7



### Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	130	62.73
Developed Asia	114	35.66
Middle East & Africa	1	1.60

### Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Anheuser-Busch InBev SA/NV	Developed Europe	Cons Non-Cyclical	3.81
British American Tobacco PLC	Developed Europe	Cons Non-Cyclical	2.74
Nippon Telegraph & Telephone Corp	Developed Asia	Telecomm	2.47
Toyota Motor Corp	Developed Asia	Cons Cyclical	2.30
Sony Corp	Developed Asia	Technology	2.25
TOTAL SE	Developed Europe	Energy	2.24
LafargeHolcim Ltd	Developed Europe	Basic Materials	2.21
GlaxoSmithKline PLC	Developed Europe	Healthcare	2.12
BHP Group PLC	Developed Europe	Basic Materials	2.08
BASF SE	Developed Europe	Basic Materials	2.00

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

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As of Oct. 31, 2020

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

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