



Invesco Canada Large Mid Cap Broad Price Momentum Index

Tickers

	Ticker	Value
Total Return	IICBBMT	15,818.54
Price Return	IICBBM	8,879.09
Net Total Return	IICBBMN	13,690.77

Index facts

Weighting Method	Factor
Rebalancing Frequency	Semi-Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	12-08-2019
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	39
Market Cap (\$ Millions)	
Largest	185,491
Smallest	4,187
Average	43,520
Median	28,349

Fundamental characteristics

Trailing P/E	26.02
Forward P/E	23.45
Dividend Yield (%)	2.45
Price-to-Sales	4.55
Price-to-Cash Flow	19.41

Risk characteristics (%)	standard deviation
3 Years	16.46
5 Years	17.24
10 Years	18.41
Since 12/31/2002	20.20

Risk-adjusted returns	sharpe ratio
3 Years	0.95
5 Years	0.91
10 Years	0.43
Since 12/31/2002	0.56

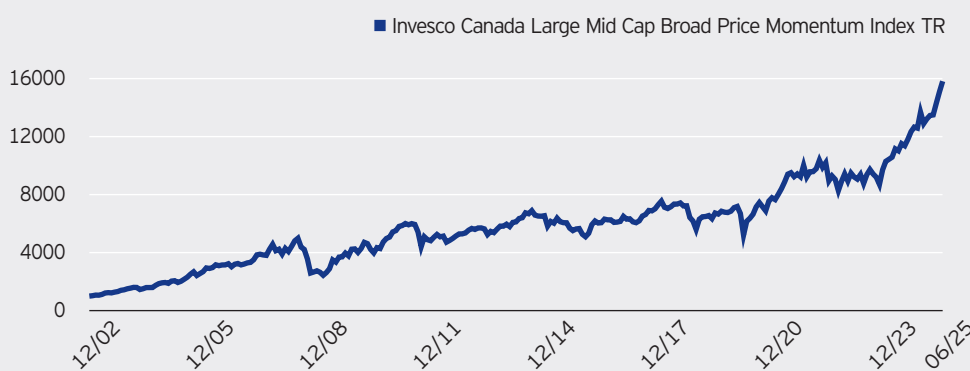
Description

The Invesco Canada Large Mid Cap Broad Price Momentum Index is a broad-based benchmark that employs a factor-based approach to provide exposure to Canada large- and mid-capitalization equities with strong price momentum.

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as Canada large- and mid-capitalization securities. Securities are ranked in descending order by their factor score. Those securities that fall within the top 70% 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)	4.79	17.21	22.62	39.11	20.90	18.95	10.06	13.06

Calendar year performance (%)

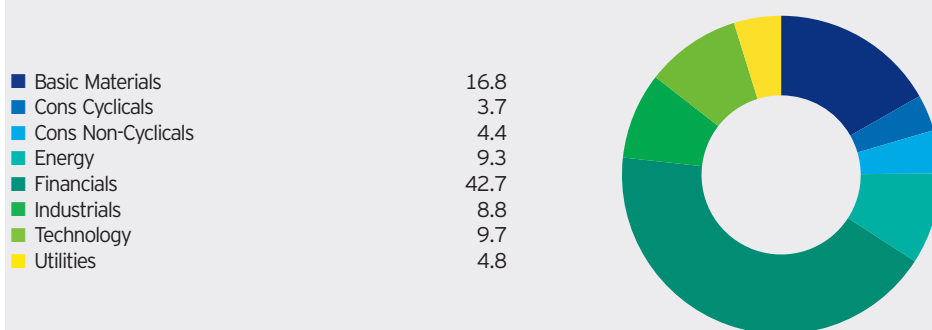
	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Total Return (TR)	25.31	15.19	-6.65	22.99	9.63	26.79	-23.30	18.69	16.80	-19.52

The Index was launched on 12/8/2019.

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 (%)



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	39	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Royal Bank of Canada	Developed Americas	Financials	7.78
Shopify 'A'	Developed Americas	Technology	5.88
Toronto-Dominion Bank	Developed Americas	Financials	5.37
Bank of Montreal	Developed Americas	Financials	4.94
Agnico Eagle Mines	Developed Americas	Basic Materials	4.89
Enbridge	Developed Americas	Energy	4.71
Canadian Imperial Bank of Commerce	Developed Americas	Financials	4.68
Fairfax Financial	Developed Americas	Financials	4.58
TC Energy	Developed Americas	Energy	4.57
Wheaton Precious Metals	Developed Americas	Basic Materials	4.05

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

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