



Invesco Global ex-US Price Momentum Index

Tickers

	Ticker	Value
Total Return	IIGXMT	6,585.86
Price Return	IIGXM	4,000.64
Net Total Return	IIGXMN	5,968.38

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	290
Market Cap (\$ Millions)	
Largest	402,580
Smallest	2,188
Average	24,264
Median	11,037

Fundamental characteristics

Trailing P/E	24.58
Forward P/E	19.91
Dividend Yield (%)	1.91
Price-to-Sales	3.74
Price-to-Cash Flow	17.02

Risk characteristics (%)

standard deviation

3 Years	15.79
5 Years	13.67
10 Years	14.22
Since 12/31/2002	15.95

Risk-adjusted returns

sharpe ratio

3 Years	0.62
5 Years	0.70
10 Years	0.53
Since 12/31/2002	0.59

Description

The Invesco Global ex-US Price Momentum Index is a broad-based index that employs a factor-based approach to provide exposure to global (excluding US), developed market, 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 non-US developed market, 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					Since 12/31/2002
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs		
Total Return (TR)	1.21	5.40	9.09	28.06	11.00	10.82	8.13	10.68	

Calendar year performance (%)

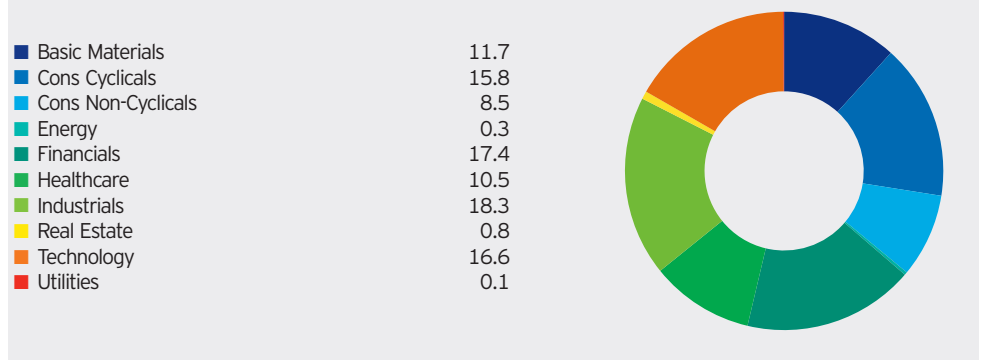
	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	21.23	22.79	-16.68	32.72	-4.71	1.52	-3.99	26.89	20.19	-6.55

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 (%)



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	110	53.97
Developed Asia	159	34.86
Developed Americas	20	11.07
Middle East & Africa	1	0.10

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
ASML Holding NV	Developed Europe	Technology	5.77
Siemens AG	Developed Europe	Cons Non-Cyclical	4.03
Merck KGaA	Developed Europe	Healthcare	3.13
LVMH Moet Hennessy Louis Vuitton SE	Developed Europe	Cons Cyclical	3.04
FUJIFILM Holdings Corp	Developed Asia	Healthcare	2.87
Hitachi Ltd	Developed Asia	Cons Non-Cyclical	2.21
Sea Ltd ADR	Developed Asia	Technology	2.00
Bank of Nova Scotia/The	Developed Americas	Financials	1.96
Sony Group Corp	Developed Asia	Technology	1.90
Ashtead Group PLC	Developed Europe	Industrials	1.74

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

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