



Invesco US Price Momentum Index

Tickers

	Ticker	Value
Total Return	IUUMT	7,597.64
Price Return	IUUM	5,512.32

Index facts

Weighting Method	Factor-tilted
Rebalancing Frequency	Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	6/1/2020
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	182
Market Cap (\$ Millions)	
Largest	2,007,833
Smallest	2,055
Average	76,416
Median	20,156

Fundamental characteristics

Trailing P/E	56.58
Forward P/E	49.60
Dividend Yield (%)	1.13
Price-to-Sales	11.05
Price-to-Cash Flow	40.67

Risk characteristics (%)

standard deviation

3 Years	18.10
5 Years	14.96
10 Years	13.54
Since 12/31/2002	14.50

Risk-adjusted returns

sharpe ratio

3 Years	0.72
5 Years	0.94
10 Years	1.05
Since 12/31/2002	0.74

Description

The Invesco US Price Momentum Index is a broad-based index that employs a factor-based approach to provide exposure to US 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 US large- or 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
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	12/31/2002
Total Return (TR)	-3.62	14.13	14.13	19.44	14.86	15.33	14.95	12.10

Calendar year performance (%)

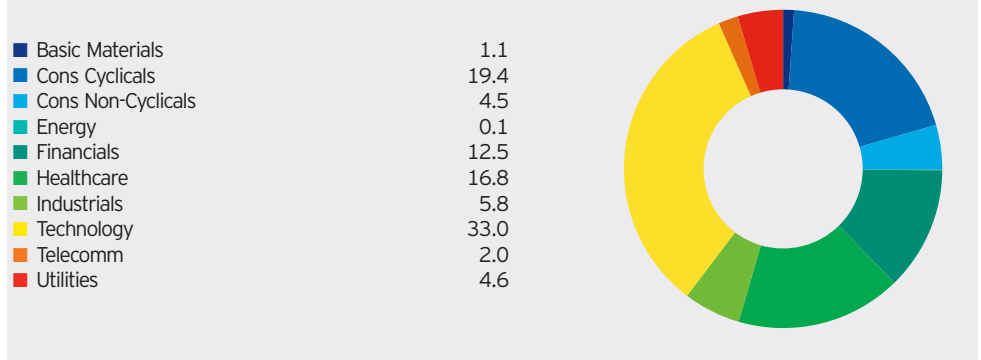
	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return (TR)	30.38	-6.27	31.53	6.07	1.22	12.72	34.64	15.44	4.80	16.48

The Index was launched on 6/1/2020.

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 Americas	182	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Tesla Inc	Developed Americas	Cons Cyclical	7.13
NVIDIA Corp	Developed Americas	Technology	6.58
Apple Inc	Developed Americas	Technology	6.33
Amazon.com Inc	Developed Americas	Cons Cyclical	5.42
Microsoft Corp	Developed Americas	Technology	4.92
Equinix Inc	Developed Americas	Financials	3.35
NextEra Energy Inc	Developed Americas	Utilities	2.32
Netflix Inc	Developed Americas	Technology	2.09
Eli Lilly and Co	Developed Americas	Healthcare	1.85
Walmart Inc	Developed Americas	Cons Non-Cyclical	1.80

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

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As of Sept. 30, 2020

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