



# Invesco US Large Cap Broad Price Momentum Index

## Tickers

	Ticker	Value
Total Return	IIULBMT	8,062.99
Price Return	IIULBM	5,856.81

## Index facts

Weighting Method	Factor-Tilted
Rebalancing Frequency	Semi-Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	12/9/2019
Base Date	12/31/2002
Base Value	1000

## Size characteristics

Number of holdings	181
Market Cap (\$ Millions)	
Largest	2,206,964
Smallest	12,731
Average	125,088
Median	44,103

## Fundamental characteristics

Trailing P/E	46.42
Forward P/E	37.52
Dividend Yield (%)	0.76
Price-to-Sales	10.11
Price-to-Cash Flow	34.54

## Risk characteristics (%)

	standard deviation
3 Years	19.60
5 Years	15.98
10 Years	14.49
Since 12/31/2002	14.87

## Risk-adjusted returns

	sharpe ratio
3 Years	0.86
5 Years	1.09
10 Years	0.98
Since 12/31/2002	0.72

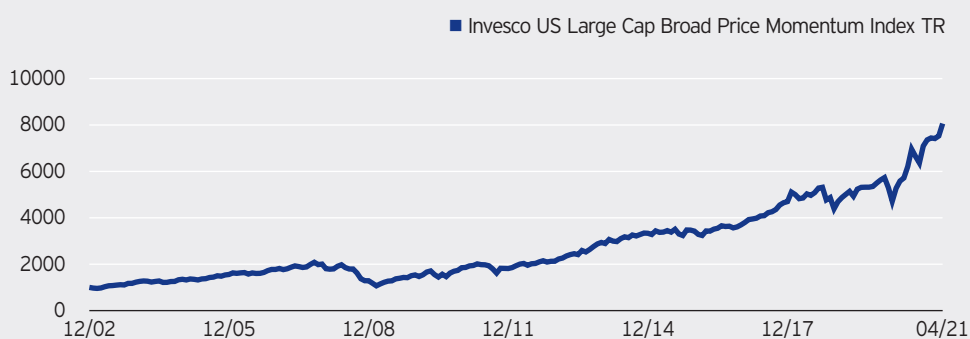
## Description

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

## Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as US large-capitalization securities. Securities are ranked in descending order by their price momentum factor score. Those securities that fall within the top 70% of the cumulative distribution of factor scores are selected for Index inclusion. Sector and individual security weights are constrained relative to a comparative market capitalization-weighted index. 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)	7.10	8.36	9.57	52.88	18.43	18.68	14.88	12.06	

## Calendar year performance (%)

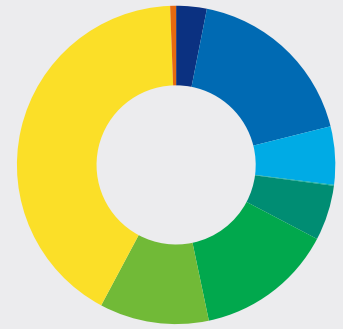
	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	30.69	28.27	-6.58	27.20	7.84	2.79	13.45	38.04	17.34	-1.88

The Index was launched on 12/9/2019. 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 (%)**

Basic Materials	3.1
Cons Cyclical	18.0
Cons Non-Cyclical	5.9
Energy	0.1
Financials	5.6
Healthcare	14.0
Industrials	11.1
Technology	41.6
Utilities	0.6

**Region breakdown**

Region	Number of constituents	Index weight (%)
Developed Americas	181	100.00

**Top 10 constituents by index weight**

Constituent	Region	Sector	Weight (%)
Tesla Inc	Developed Americas	Cons Cyclical	6.22
Apple Inc	Developed Americas	Technology	5.87
Microsoft Corp	Developed Americas	Technology	4.94
Amazon.com Inc	Developed Americas	Cons Cyclical	4.80
NVIDIA Corp	Developed Americas	Technology	4.68
Alphabet Inc	Developed Americas	Technology	3.43
Facebook Inc	Developed Americas	Technology	3.09
PayPal Holdings Inc	Developed Americas	Technology	2.74
Square Inc	Developed Americas	Industrials	2.54
United Parcel Service Inc	Developed Americas	Industrials	2.07

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

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