



Invesco US Large Cap Broad Price Momentum Index

Tickers

	Ticker	Value
Total Return	IIULBMT	11,622.12
Price Return	IIULBM	7,993.35

Index facts

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

Size characteristics

Number of holdings	161
Market Cap (\$ Millions)	
Largest	3,297,172
Smallest	4,627
Average	149,484
Median	59,054

Fundamental characteristics

Trailing P/E	32.94
Forward P/E	28.69
Dividend Yield (%)	1.26
Price-to-Sales	7.62
Price-to-Cash Flow	28.70

Risk characteristics (%)

	standard deviation
3 Years	16.91
5 Years	17.85
10 Years	16.28
Since 12/31/2002	15.28

Risk-adjusted returns

	sharpe ratio
3 Years	0.65
5 Years	0.71
10 Years	0.66
Since 12/31/2002	0.64

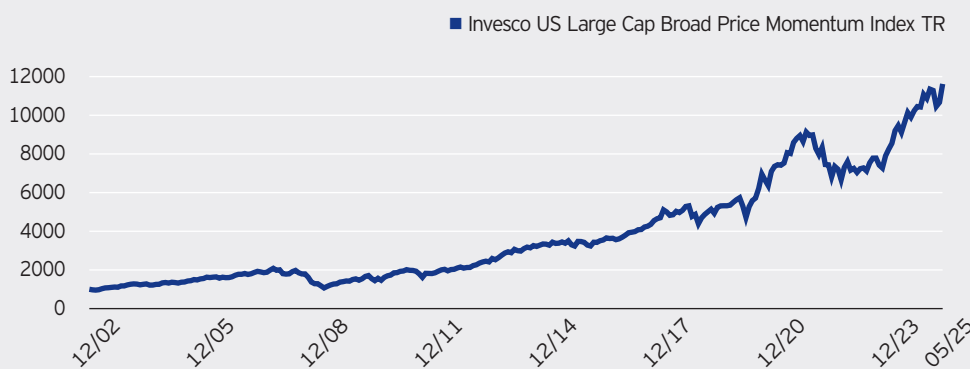
Description

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				
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Since 12/31/2002
Total Return (TR)	8.96	3.01	6.91	20.67	16.05	15.79	12.92	11.56

Calendar year performance (%)

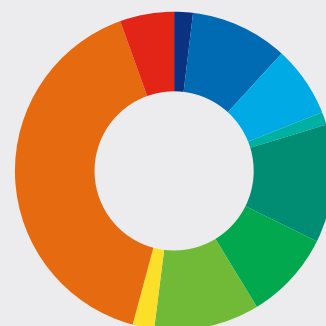
	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Total Return (TR)	31.87	15.10	-20.28	22.09	30.69	28.27	-6.58	27.20	7.84	2.79

The Index was launched on 09/12/2019. 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	1.9
Cons Cyclical	9.9
Cons Non-Cyclical	7.2
Energy	1.3
Financials	12.0
Healthcare	9.0
Industrials	10.7
Real Estate	2.2
Technology	40.3
Utilities	5.5



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Americas	161	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Broadcom Inc	Developed Americas	Technology	6.87
NVIDIA Corp	Developed Americas	Technology	6.20
Apple Inc	Developed Americas	Technology	5.91
Meta Platforms Inc	Developed Americas	Technology	4.54
Palantir Technologies Inc	Developed Americas	Technology	4.09
Costco Wholesale Corp	Developed Americas	Cons Cyclical	3.20
Oracle Corp	Developed Americas	Technology	2.70
General Electric Co	Developed Americas	Industrials	2.67
Intuitive Surgical Inc	Developed Americas	Healthcare	2.60
Boston Scientific Corp	Developed Americas	Healthcare	2.49

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

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