



Invesco Europe Price Momentum Index

Tickers

	Ticker	Value
Total Return	IEMTR	7,251.75
Price Return	IEM	4,308.21
Net Total Return	IEMTNR	6,582.97

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	141
Market Cap (\$ Millions)	
Largest	402,580
Smallest	2,505
Average	29,990
Median	14,624

Fundamental characteristics

Trailing P/E	29.99
Forward P/E	24.09
Dividend Yield (%)	1.65
Price-to-Sales	4.21
Price-to-Cash Flow	20.63

Risk characteristics (%) standard deviation

3 Years	16.18
5 Years	14.18
10 Years	15.16
Since 12/31/2002	16.79

Risk-adjusted returns sharpe ratio

3 Years	0.68
5 Years	0.80
10 Years	0.56
Since 12/31/2002	0.59

Description

The Invesco Europe Price Momentum Index is a broad-based index that employs a factor-based approach to provide exposure to Europe 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 Europe 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)	3.83	8.47	15.93	31.62	12.31	12.52	9.13	11.25	

Calendar year performance (%)

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	16.71	26.73	-14.95	30.63	-4.84	2.63	-6.69	29.80	23.85	-5.62

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 (%)

Basic Materials	13.2
Cons Cyclical	15.3
Cons Non-Cyclical	10.5
Energy	2.3
Financials	13.8
Healthcare	17.4
Industrials	16.6
Technology	11.0



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	141	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
ASML Holding NV	Developed Europe	Technology	5.68
Merck KGaA	Developed Europe	Healthcare	5.49
Siemens AG	Developed Europe	Cons Non-Cyclical	4.52
Alcon Inc	Developed Europe	Healthcare	3.96
LVMH Moet Hennessy Louis Vuitton SE	Developed Europe	Cons Cyclical	3.87
Straumann Holding AG	Developed Europe	Healthcare	3.53
Ashtead Group PLC	Developed Europe	Industrials	2.61
Schneider Electric SE	Developed Europe	Industrials	2.31
Anglo American PLC	Developed Europe	Basic Materials	2.06
Sika AG	Developed Europe	Basic Materials	1.99

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

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