



Invesco Europe Price Momentum Index

Tickers

	Ticker	Value
Total Return	IEMTR	9,950.43
Price Return	IEM	5,228.79
Net Total Return	IEMTNR	8,819.82

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	125
Market Cap (\$ Millions)	
Largest	352,149
Smallest	3,423
Average	43,546
Median	27,292

Fundamental characteristics

Trailing P/E	24.31
Forward P/E	20.90
Dividend Yield (%)	2.67
Price-to-Sales	3.54
Price-to-Cash Flow	18.33

Risk characteristics (%)

standard deviation

3 Years	17.02
5 Years	16.42
10 Years	15.49
Since 12/31/2002	16.83

Risk-adjusted returns

sharpe ratio

3 Years	0.66
5 Years	0.71
10 Years	0.46
Since 12/31/2002	0.54

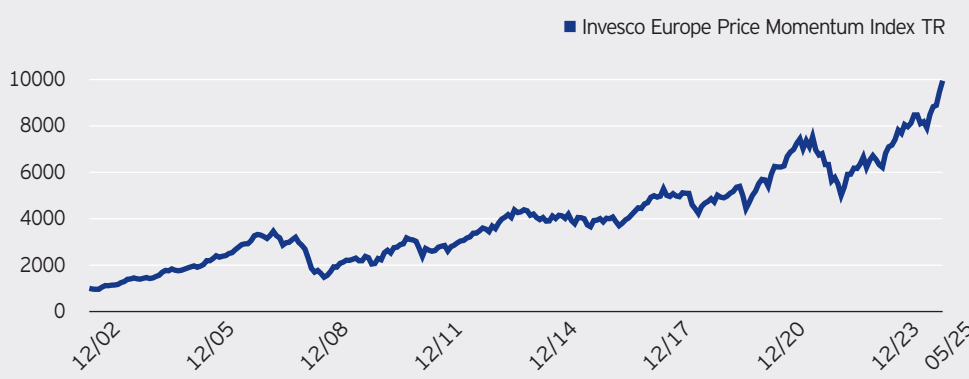
Description

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				
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Since 12/31/2002
Total Return (TR)	5.05	12.67	25.60	23.47	16.22	14.75	9.20	10.79

Calendar year performance (%)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Total Return (TR)	11.55	19.95	-21.43	20.46	16.71	26.73	-14.95	30.63	-4.84	2.63

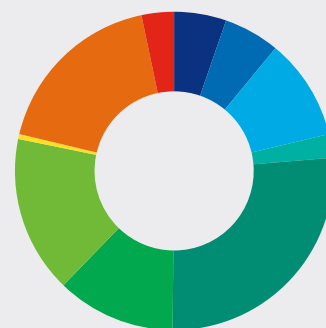
The Index was launched on 6/29/2020.

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	5.3
Cons Cyclical	5.7
Cons Non-Cyclicals	10.3
Energy	2.4
Financials	26.5
Healthcare	12.1
Industrials	16.0
Real Estate	0.5
Technology	18.0
Utilities	3.3



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	125	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
SAP SE	Developed Europe	Technology	5.40
Spotify Technology SA	Developed Europe	Technology	4.90
Unilever PLC	Developed Europe	Cons Non-Cyclicals	4.53
Novartis AG	Developed Europe	Healthcare	3.96
Schneider Electric SE	Developed Europe	Industrials	3.61
Deutsche Telekom AG	Developed Europe	Technology	3.25
Rolls-Royce Holdings PLC	Developed Europe	Industrials	3.06
Investor AB	Developed Europe	Financials	2.97
Iberdrola SA	Developed Europe	Utilities	2.66
ABB Ltd	Developed Europe	Industrials	2.57

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

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