



Invesco Europe Index

Tickers

	Ticker	Value
Total Return	IIELMT	4,594.93
Price Return	IIELM	2,527.45
Net Total Return	IIELMN	4,106.34

Index facts

Weighting Method	Market Capitalization
Rebalancing Frequency	Quarterly
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	11/18/2019
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	548
Market Cap (\$ Millions)	
Largest	402,580
Smallest	2,505
Average	28,011
Median	13,908

Fundamental characteristics

Trailing P/E	24.23
Forward P/E	21.25
Dividend Yield (%)	2.42
Price-to-Sales	4.13
Price-to-Cash Flow	18.80

Risk characteristics (%)

standard deviation

3 Years	19.65
5 Years	16.31
10 Years	16.54
Since 12/31/2002	18.20

Risk-adjusted returns

sharpe ratio

3 Years	0.38
5 Years	0.56
10 Years	0.39
Since 12/31/2002	0.40

Description

The Invesco Europe Index is a broad-based benchmark measuring the aggregate performance of European, developed market, large- and mid-capitalization equities.

Methodology Highlights

The Index Universe includes all constituents of the Invesco Indexing Investable Universe designated as European, developed market, large- or mid-capitalization securities. Each security in the Index is weighted proportionally to its float-adjusted 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)	1.77	4.53	14.05	33.33	8.72	10.28	7.12	8.55

Calendar year performance (%)

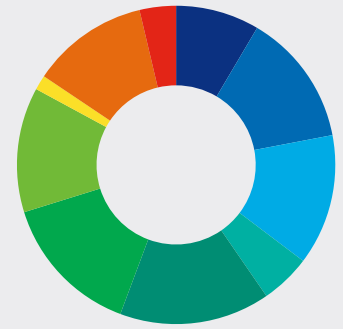
	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	6.40	25.17	-14.75	25.60	-0.82	-0.88	-4.49	27.75	21.35	-11.12

The Index was launched on 11/18/2019. 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	8.5
Cons Cyclical	13.5
Cons Non-Cyclical	13.3
Energy	5.1
Financials	15.3
Healthcare	14.5
Industrials	12.7
Real Estate	1.5
Technology	11.9
Utilities	3.7



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	548	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
Nestle SA	Developed Europe	Cons Non-Cyclical	3.00
Roche Holding AG	Developed Europe	Healthcare	2.83
ASML Holding NV	Developed Europe	Technology	2.68
LVMH Moet Hennessy Louis Vuitton SE	Developed Europe	Cons Cyclical	1.79
Novartis AG	Developed Europe	Healthcare	1.77
AstraZeneca PLC	Developed Europe	Healthcare	1.42
Royal Dutch Shell PLC	Developed Europe	Energy	1.30
Unilever PLC	Developed Europe	Cons Non-Cyclical	1.27
SAP SE	Developed Europe	Technology	1.27
Novo Nordisk A/S	Developed Europe	Healthcare	1.23

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

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