



Invesco Europe Index

Tickers

	Ticker	Value
Total Return	IIELMT	6,025.69
Price Return	IIELM	2,916.27
Net Total Return	IIELMN	5,252.92

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	490
Market Cap (\$ Millions)	
Largest	352,149
Smallest	1,682
Average	33,018
Median	15,572

Fundamental characteristics

Trailing P/E	20.52
Forward P/E	18.75
Dividend Yield (%)	3.05
Price-to-Sales	3.22
Price-to-Cash Flow	14.93

Risk characteristics (%)	standard deviation
3 Years	17.95
5 Years	17.83
10 Years	16.66
Since 12/31/2002	18.05

Risk-adjusted returns	sharpe ratio
3 Years	0.47
5 Years	0.59
10 Years	0.29
Since 12/31/2002	0.37

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				
	1 Mo	3 Mos	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Since 12/31/2002
Total Return (TR)	4.84	9.07	20.79	14.22	13.36	13.62	6.84	8.34

Calendar year performance (%)

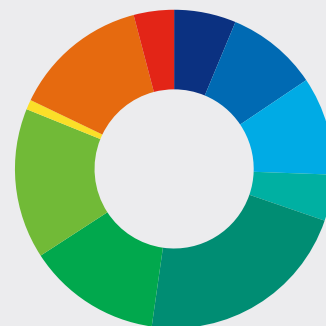
	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Total Return (TR)	3.40	21.08	-14.85	16.16	6.40	25.17	-14.75	25.60	-0.82	-0.88

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	6.3
Cons Cyclical	9.3
Cons Non-Cyclical	10.0
Energy	4.7
Financials	22.0
Healthcare	13.6
Industrials	15.3
Real Estate	1.0
Technology	13.8
Utilities	4.1



Region breakdown

Region	Number of constituents	Index weight (%)
Developed Europe	490	100.00

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
SAP SE	Developed Europe	Technology	2.40
ASML Holding NV	Developed Europe	Technology	2.22
Nestle SA	Developed Europe	Cons Non-Cyclical	2.11
Roche Holding AG	Developed Europe	Healthcare	2.04
Novartis AG	Developed Europe	Healthcare	1.74
Novo Nordisk A/S	Developed Europe	Healthcare	1.70
AstraZeneca PLC	Developed Europe	Healthcare	1.65
HSBC Holdings PLC	Developed Europe	Financials	1.59
Shell PLC	Developed Europe	Energy	1.52
Siemens AG	Developed Europe	Industrials	1.38

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

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