

R60

# iShares Edge MSCI Europe Momentum Factor UCITS ETF

Europe large/mid cap equities with momentum factor filter. Passive tracker on MSCI Europe Momentum Index.



## About the Fund

Data as of April 30th 2026

iShares is the market leader in the ETFs and passive index funds space, managing over US\$5tn of AUM through more than 1600 ETFs offered globally. iShares is a subsidiary of BlackRock, the largest asset manager globally.

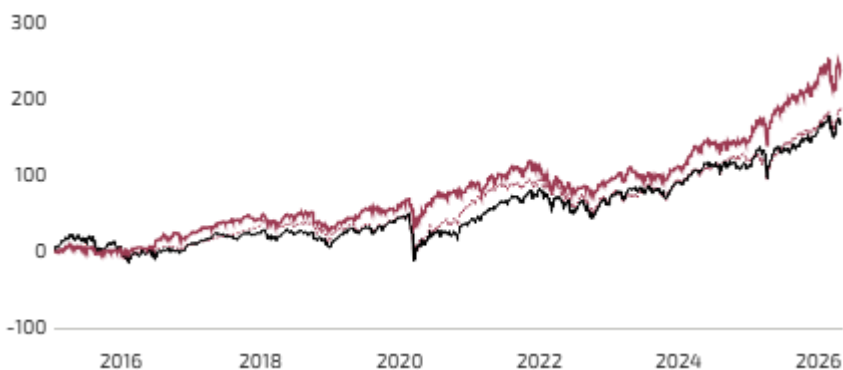
The **iShares Edge MSCI Europe Momentum Factor UCITS ETF** is a passive index solution that tracks the MSCI Europe Momentum Index (EUR Net) using a physical optimised sampling approach. The index is a subset of MSCI Europe Index, a free float-adjusted market cap index that tracks large and mid caps across 15 developed European countries, with additional filter to emphasise stocks with high upward price momentum over the near term (6-12 month period), while maintaining reasonably high trading liquidity, investment capacity and moderate index turnover. The ETF has ~120 holdings similar to the index.

## iShares Edge MSCI Europe Momentum Factor UCITS ETF

ISIN	IE00BQN1K786
Management Style	Factor-based
Asset Class	<a href="#">Europe Equities - Momentum</a>
TER	0.25% p.a.
Distribution policy	Accumulating
Inception	2015-01-19
Share Class	GBP
Max. recommended Portfolio share	30%

## Performance

### Price Performance – Maximum Period



### Building Block Returns

#### iShares Edge MSCI Europe Momentum Factor UCITS ETF

Ann. return (3-year):	17.71%
Ann. return (5-year):	11.30%
Ann. return (10-year):	12.56%
Ann. Standard Deviation (5-year):	11.89%

This ETF represents passive exposure to the Europe large/mid cap equities, with price momentum factor filter.

### Benchmark Returns

#### Vanguard Investment Series PLC - European Stock Index Fund

Ann. return (3-year):	12.28%
Ann. return (5-year):	10.18%
Ann. return (10-year):	8.94%
Ann. Standard Deviation (5-year):	12.53%

### FairHorizon Benchmark Returns

#### Dimensional Funds PLC - World Equity Fund

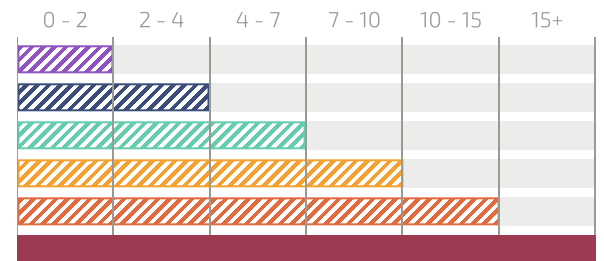
Ann. return (3-year):	17.79%
Ann. return (5-year):	9.56%
Ann. return (10-year):	—
Ann. Standard Deviation (5-year):	14.96%

[↗ Link to the Funds FairSheet](#)

The **Dimensional World Equity Fund** is our **FAIRHORIZON Red** reference benchmark solution that has primarily global developed equities for long-term global equity-like returns and volatility.

## The FairHorizon Context

### Investment-Time-Horizon in years



Expected long-term return	2 - 4% p.a.
Expected volatility	3 - 5% p.a.



## Why we prefer this fund

### Relevance of strategy

This ETF represents passive exposure to the Europe large/mid cap equities, with price momentum factor filter.

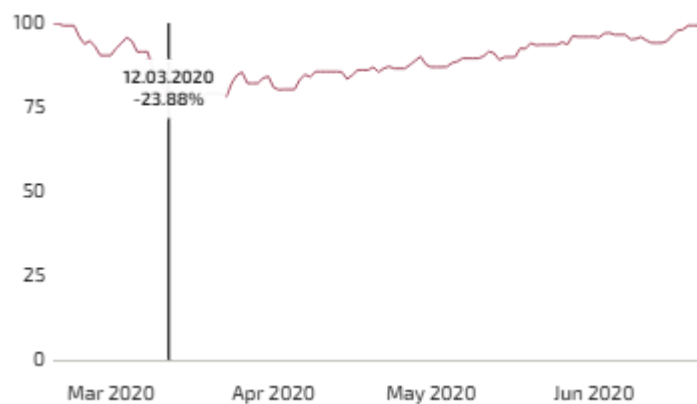
### Differentiated portfolio

The momentum factor filter appeals investors with related investment requirements.

### Liquidity

The ETF is listed on multiple Europe exchanges in various currencies.

## Historical maximum drawdown & recovery time



Max drawdown (since inception)	-23.88%
Recovery Period	103 Days

## Diversification



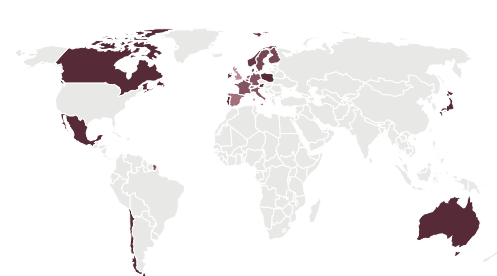
Top 10 Holdings

ASML Holding NV	5.19%
HSBC Holdings PLC	4.91%
Novartis AG	4.03%
Roche Holding AG Participating	4.00%
Banco Santander SA	3.91%
Siemens Energy AG	3.85%
Iberdrola SA Ordinary Shares	3.84%
TotalEnergies SE	2.95%
Shell PLC	2.80%
Banco Bilbao Vizcaya Argentari	2.71%



Sectors

Financials	23.87%
Health Care	15.44%
Industrials	14.71%
Utilities	12.16%
Energy	10.80%
Technology	8.22%
Materials	7.68%
Communications	2.88%
Consumer Staples	2.74%
Others	1.50%



Geography

United Kingdom	26.44%
Switzerland	15.42%
Spain	14.25%
Germany	7.80%
Netherlands	7.80%
France	7.55%
Italy	5.03%
Sweden	4.17%
Finland	3.65%
Denmark	1.21%
Austria	1.20%
Others	5.46%

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