



Invesco Strategic Emerging Markets Index

Tickers

	Ticker	Value
Total Return	ISET	10,413.18
Price Return	IIE	5,812.68
Net Total Return	IISEN	9,819.37

Index facts

Weighting Method	Alternative Weighted
Rebalancing Frequency	Annually
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	6/15/2018
Base Date	12/31/2002
Base Value	1000

Size characteristics

Number of holdings	435
Market Cap (\$ Millions)	
Largest	585,256
Smallest	136
Average	16,050
Median	6,246

Fundamental characteristics

Trailing P/E	12.92
Forward P/E	10.56
Dividend Yield (%)	4.00
Price-to-Sales	1.67
Price-to-Cash Flow	8.11

Risk characteristics (%)

standard deviation

3 Years	19.62
5 Years	16.97
10 Years	19.34
Since 12/31/2002	22.21

Risk-adjusted returns

sharpe ratio

3 Years	0.21
5 Years	0.46
10 Years	0.09
Since 12/31/2002	0.55

Description

The Invesco Strategic Emerging Markets Index measures the performance of equities for emerging market companies that tend to have larger, higher quality businesses.

Methodology Highlights

The Invesco Strategic Emerging Markets Index includes constituents of the Invesco Indexing Investable Universe designated as emerging market securities. These stocks are ranked in descending order on business-size score. Those securities within the top 90% in cumulative business size are eligible for inclusion in the Index. Of these eligible securities, the 20% of stocks with the lowest quality score are excluded. Each security is then weighted proportionally to its float-adjusted business-size score.

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)	-6.25	-2.37	7.53	24.84	5.36	8.96	2.30	13.44

Calendar year performance (%)

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return (TR)	3.75	17.28	-9.95	24.95	18.76	-20.84	-3.20	-3.72	17.23	-13.59

The Index was launched on 6/15/2018. 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	10.2
Cons Cyclical	6.0
Cons Non-Cyclical	6.5
Energy	26.4
Financials	15.8
Healthcare	0.8
Industrials	6.8
Real Estate	3.2
Technology	20.9
Utilities	3.6



Region breakdown

Region	Number of constituents	Index weight (%)
Emerging Asia	282	72.82
Emerging Americas	67	12.77
Emerging Europe	47	10.80
Middle East & Africa	39	3.61

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
PetroChina 'H'	Emerging Asia	Energy	7.29
China Petroleum & Chemical 'H'	Emerging Asia	Energy	4.94
Ping An Insurance Group Co of China	Emerging Asia	Financials	3.76
China Life Insurance 'H'	Emerging Asia	Financials	3.35
Taiwan Semiconductor	Emerging Asia	Technology	2.76
Gazprom	Emerging Europe	Energy	2.53
Alibaba	Emerging Asia	Technology	2.25
Petroleo Brasileiro Pfc	Emerging Americas	Energy	2.24
Hon Hai Precision Industry	Emerging Asia	Technology	1.94
China Shenhua Energy 'H'	Emerging Asia	Energy	1.64

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

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