



Invesco Strategic Emerging Markets Index

Tickers

	Ticker	Value
Total Return	ISET	8,734.29
Price Return	IISE	5,247.62
Net Total Return	IISEN	8,303.97

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	376
Market Cap (\$ Millions)	
Largest	447,846
Smallest	128
Average	14,115
Median	5,654

Fundamental characteristics

Trailing P/E	13.88
Forward P/E	12.41
Dividend Yield (%)	3.78
Price-to-Sales	1.52
Price-to-Cash Flow	8.76

Risk characteristics (%)

standard deviation

3 Years	14.11
5 Years	18.62
10 Years	18.74
Since 12/31/2002	22.46

Risk-adjusted returns

sharpe ratio

3 Years	0.51
5 Years	-0.01
10 Years	0.21
Since 12/31/2002	0.56

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 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)	-0.65	-1.85	9.75	-1.90	8.80	0.72	4.45	13.96

Calendar year performance (%)

	2018	2017	2016	2015	2014	2013	2012	2011	2010	2009
Total Return (TR)	-9.95	24.95	18.76	-20.84	-3.20	-3.72	17.23	-13.59	20.62	75.71

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	9.1
Cons Cyclical	5.3
Cons Non-Cyclical	5.0
Energy	25.7
Financials	16.4
Healthcare	0.6
Industrials	8.3
Technology	21.1
Telecomm	4.3
Utilities	4.2



Region breakdown

Region	Number of constituents	Index weight (%)
Emerging Asia	255	74.92
Emerging Americas	54	13.52
Emerging Europe	35	8.24
Middle East & Africa	32	3.32

Top 10 constituents by index weight

Constituent	Region	Sector	Weight (%)
PetroChina	Emerging Asia	Energy	6.81
Alibaba	Emerging Asia	Technology	5.50
China Petroleum & Chemical 'H'	Emerging Asia	Energy	5.22
Ping An Insurance	Emerging Asia	Financials	3.32
Petrobras Pfd	Emerging Americas	Energy	2.47
Gazprom	Emerging Europe	Energy	2.40
Taiwan Semiconductor	Emerging Asia	Technology	2.36
Bank Bradesco	Emerging Americas	Financials	2.17
JD.com	Emerging Asia	Technology	1.86
China Pacific Insurance 'H'	Emerging Asia	Financials	1.85

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

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invescoindexing.com | indexsupport@invesco.com

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