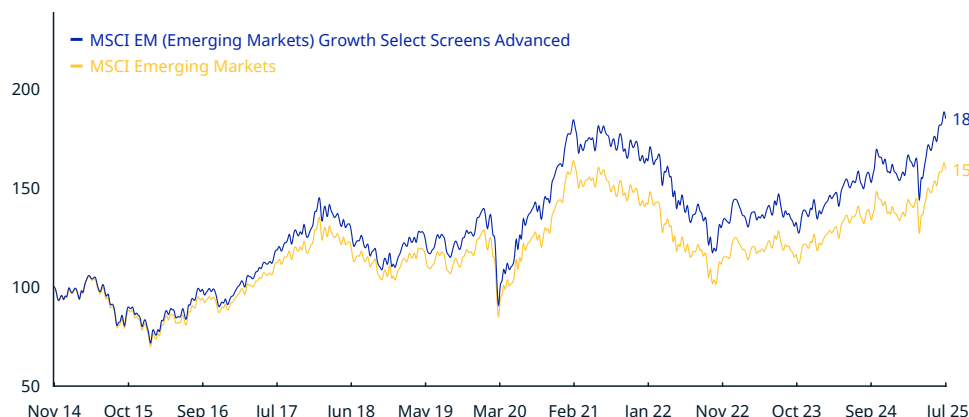


MSCI EM (Emerging Markets) Growth Select Screens Advanced Index (USD)

MSCI EM (Emerging Markets) Growth Select Screens Advanced Index is based on MSCI Emerging Markets Index, it's parent Index and captures large and mid cap representation across 24 Emerging Markets (EM) countries*. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms in factor investing, by seeking higher exposure to the Growth factor along with the improvement in the ESG profile of the Indexes, while minimizing exposure to controversial business involvement as per the MSCI SRI Indexes methodology.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – JUL 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI EM (Emerging Markets) Growth Select Screens Advanced	MSCI Emerging Markets
2024	8.53	7.50
2023	8.36	9.83
2022	-20.34	-20.09
2021	0.21	-2.54
2020	22.54	18.31
2019	21.17	18.42
2018	-15.25	-14.57
2017	42.13	37.28
2016	12.42	11.19
2015	-13.34	-14.92

INDEX PERFORMANCE – NET RETURNS (%) (JUL 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI EM (Emerging Markets) Growth Select Screens Advanced	2.88	14.59	20.51	18.61	10.38	6.24	7.20	5.93
MSCI Emerging Markets	1.95	12.69	17.18	17.51	10.50	5.40	5.77	4.47

FUNDAMENTALS (JUL 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.32	16.37	13.60	2.09
2.54	15.48	13.04	1.94

INDEX RISK AND RETURN CHARACTERISTICS (JUL 31, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EM (Emerging Markets) Growth Select Screens Advanced	40.37	17.73	16.44	17.65	0.38	0.28	0.37	0.31	37.63	2018-01-26–2020-03-23
MSCI Emerging Markets	5.25	17.14	15.81	16.84	0.40	0.23	0.29	0.23	39.00	2021-02-17–2022-10-24

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI EM (Emerging Markets) Growth Select Screens Advanced Index (USD)

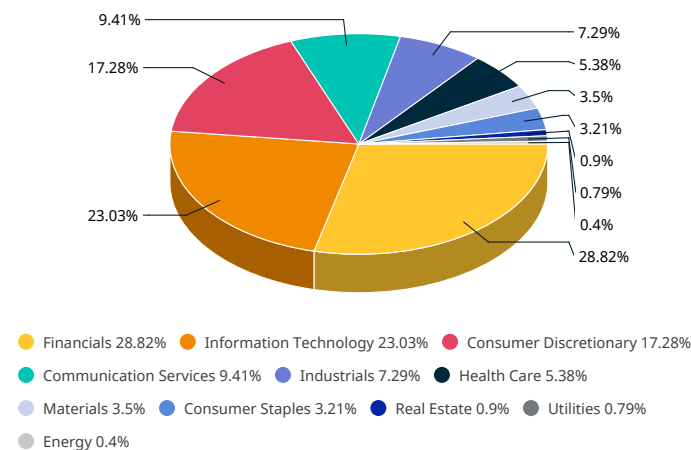
INDEX CHARACTERISTICS

MSCI EM (Emerging Markets) Growth Select Screens Advanced	
Number of Constituents	300
Mkt Cap (USD Millions)	
Index	5,020,968.29
Largest	610,201.35
Smallest	0.58
Average	16,736.56
Median	8,364.17

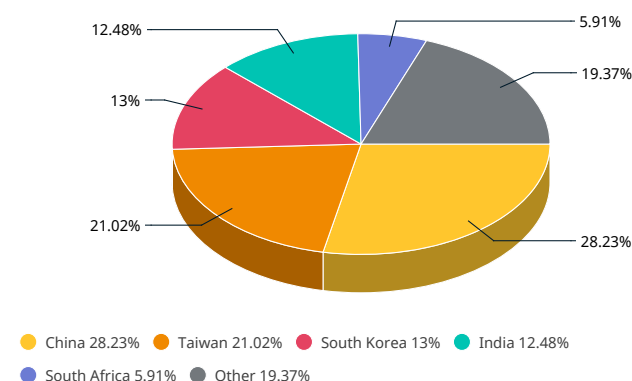
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	610.20	12.15	Info Tech
TENCENT HOLDINGS LI (CN)	CN	231.21	4.60	Comm Svcs
SAMSUNG ELECTRONICS CO	KR	110.35	2.20	Info Tech
ALIBABA GRP HLDG (HK)	CN	96.14	1.91	Cons Discr
CHINA CONSTRUCTION BK H	CN	81.33	1.62	Financials
QATAR NATIONAL BANK	QA	72.49	1.44	Financials
MEITUAN B	CN	71.09	1.42	Cons Discr
FIRST FINANCIAL HLDG CO	TW	68.15	1.36	Financials
ETERNAL	IN	65.47	1.30	Cons Discr
NASPERS N	ZA	56.56	1.13	Cons Discr
Total		1,462.98	29.14	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ESG Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI EM (Emerging Markets) Growth Select Screens Advanced Index was launched on Jun 28, 2023. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

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