# MSCI EM EMEA Ex-Egypt ESG Broad CTB Select Index (USD)

The MSCI EM EMEA Ex-Egypt ESG Broad CTB Select Index captures large and mid-cap stocks across 9 of 10 Emerging Markets (EM) countries\* in Europe, the Middle East and Africa (EMEA) (excluding Egypt). The Index to maximize exposure to positive environmental, social and governance (ESG) factors while maintaining risk and return characteristics similar to those of the respective underlying market capitalization weighted index MSCI EM EMEA Ex-Egypt (the 'Parent Index'). The Index also excludes companies meeting the below exclusion criteria. Companies involved in very severe ESG Controversies and severe Environmental Controversies, Companies with any tie to Controversial Weapons, involved in the manufacturing of nuclear weapons or its components or involved in conventional weapons., Companies involved in Tobacco-related businesses., Companies involved in Thermal Coal mining and Power Generation., Companies involved in Oil & Gas extraction using unconventional methods including Arctic Oil and Gas.

For a complete description of the index methodology, please see Index methodology - MSCI.

# CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2013 – SEP 2025)

# - MSCI EM EMEA Ex-Egypt ESG Broad CTB Select - MSCI EM EMEA 150 100 May 13 Jun 14 Jun 15 Jun 16 Jul 17 Jul 18 Jul 19 Aug 20 Aug 21 Aug 22 Sep 23 Sep 24 Sep 25

# **ANNUAL PERFORMANCE (%)**

MSCI EM EMEA Ex-Egypt ESG Broad CTB Select	MSCI EM EMEA
6.96	5.57
8.80	8.19
-25.99	-28.31
22.66	18.01
-13.42	-6.91
9.97	15.52
-13.13	-16.04
28.97	24.54
23.16	19.94
-24.72	-20.04
-3.81	-15.18
	Ex-Egypt ESG Broad CTB Select 6.96 8.80 -25.99 22.66 -13.42 9.97 -13.13 28.97 23.16 -24.72

# INDEX PERFORMANCE - NET RETURNS (%) (SEP 30, 2025)

# **FUNDAMENTALS (SEP 30, 2025)**

					ANNUALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr <sub>M</sub>	Since lay 31, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EM EMEA Ex-Egypt ESG Broad CTB Select	5.36	9.15	20.54	27.24	17.87	9.69	4.53	2.32	3.69	13.98	11.03	1.99
MSCI EM EMEA	5.56	9.07	21.70	26.80	15.28	7.35	4.25	1.25	3.56	13.71	11.02	1.92

ANNIHALIZED

# INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 - SEP 30, 2025)

				ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2013	(%)	Period YYYY-MM-DD
MSCI EM EMEA Ex-Egypt ESG Broad CTB Select	1.06	5.09	44.69	13.52	17.02	20.31	0.94	0.45	0.22	0.13	52.51	2018-01-25-2020-03-23
MSCI EM EMEA	1.00	0.00	6.60	11.72	15.54	18.22	0.87	0.34	0.20	0.06	47.51	2013-10-22-2016-01-20
	<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly net returns data <sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date											



# MSCI EM EMEA Ex-Egypt ESG Broad CTB Select Index (USD)

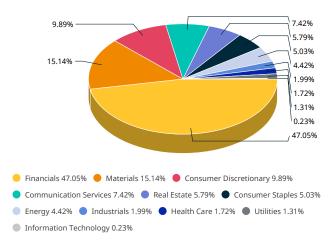
#### **INDEX CHARACTERISTICS**

	MSCI EM EMEA Ex-Egypt ESG Broad CTB Select	MSCI EM EMEA					
Number of	138	148					
Constituents							
	Weight (%)						
Largest	5.82	4.75					
Smallest	0.09	0.07					
Average	0.72	0.68					
Median	0.43	0.41					

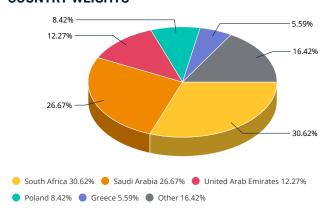
### **TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
AL RAJHI BANKING & INV	SA	5.82	4.70	Financials
NASPERS N	ZA	5.04	4.75	Cons Discr
GOLD FIELDS	ZA	3.79	3.17	Materials
ANGLOGOLD ASHANTI	ZA	3.26	2.97	Materials
KUWAIT FINANCE HOUSE	KW	2.74	2.42	Financials
QATAR NATIONAL BANK	QA	2.66	1.98	Financials
SAUDI ARAMCO	SA	2.51	3.33	Energy
SAUDI NATIONAL BANK	SA	2.20	2.58	Financials
EMAAR PROPERTIES	AE	2.16	1.98	Real Estate
SAUDI TELECOM CO	SA	2.12	1.97	Comm Srvcs
Total		32.30	29.85	

## **SECTOR WEIGHTS**



# **COUNTRY WEIGHTS**



 $\label{thm:mscl} \textbf{The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.}$ 

<sup>\*</sup> EM EMEA countries include: the Czech Republic, Turkey, Greece, Hungary, Kuwait, Poland, Qatar, Saudi Arabia, South Africa and United Arab Emirates



SEP 30, 2025 Index Factsheet

# ABOUT MSCI

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