

# MSCI Emerging Markets Select Value Factor Focus Index (USD)

The MSCI Emerging Markets Select Value Factor Focus Index is based on the MSCI Emerging Markets Index, its Parent Index, and includes large and mid-cap securities across 27 Emerging Markets (EM) countries\*. The index is designed to represent the performance of a strategy that seeks higher exposure to the Value style factor while controlling the active country and sector exposures relative to the Parent Index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2011 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Select Value Factor Focus	MSCI Emerging Markets
2025	43.49	33.57
2024	14.54	7.50
2023	20.04	9.83
2022	-16.28	-20.09
2021	6.18	-2.54
2020	8.13	18.31
2019	16.83	18.42
2018	-15.71	-14.57
2017	24.46	37.28
2016	19.74	11.19
2015	-18.79	-14.92
2014	-3.94	-2.19
2013	-1.89	-2.60
2012	20.80	18.22

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 29, 2000
					3 Yr	5 Yr	10 Yr		
MSCI Emerging Markets Select Value Factor Focus	15.56	16.71	90.30	43.76	39.59	16.74	14.65	12.65	
MSCI Emerging Markets	9.69	9.39	54.31	25.61	25.15	7.54	10.66	9.31	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.71	12.19	8.52	1.41
1.92	18.60	12.16	2.57

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 29, 2000 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Dec 29, 2000	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Emerging Markets Select Value Factor Focus	1.07	5.29	42.28	20.41	20.96	18.81	1.52	0.68	0.70	0.55	65.01	2007-10-29–2008-11-20
MSCI Emerging Markets	1.00	0.00	4.49	17.86	18.66	17.45	1.09	0.30	0.53	0.44	65.25	2007-10-29–2008-10-27

<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 Emerging Markets Select Value Factor Focus Index (USD)

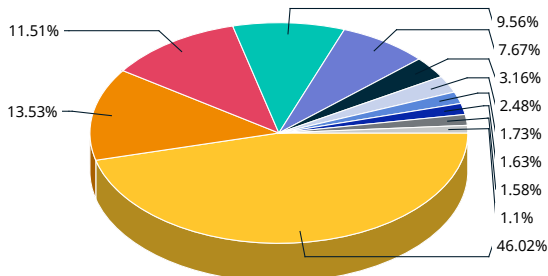
## INDEX CHARACTERISTICS

	MSCI Emerging Markets Select Value Factor Focus	MSCI Emerging Markets
<b>Number of Constituents</b>	151	1,205
	Weight (%)	
<b>Largest</b>	11.10	14.46
<b>Smallest</b>	0.02	0.00
<b>Average</b>	0.66	0.08
<b>Median</b>	0.21	0.02

## TOP 10 CONSTITUENTS

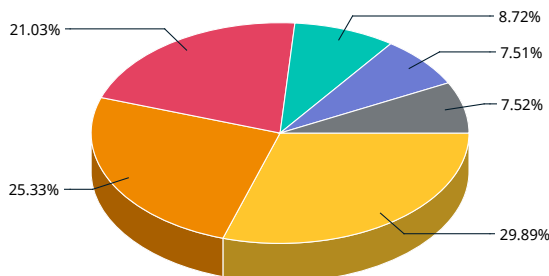
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SK HYNIX	KR	11.10	6.60	Info Tech
TAIWAN SEMICONDUCTOR MFG	TW	10.60	14.46	Info Tech
SAMSUNG ELECTRONICS PREF	KR	4.32	0.86	Info Tech
HYUNDAI MOTOR CO	KR	4.07	0.50	Cons Discr
UNITED MICROELECTRONICS	TW	3.62	0.41	Info Tech
UNIMICRON TECHNOLOGY	TW	2.91	0.35	Info Tech
SAMSUNG ELECTRONICS CO	KR	2.66	7.78	Info Tech
HON HAI PRECISION IND CO	TW	2.43	0.91	Info Tech
VALE ON	BR	2.29	0.46	Materials
PETROBRAS ON	BR	2.27	0.27	Energy
<b>Total</b>		<b>46.27</b>	<b>32.60</b>	

## SECTOR WEIGHTS



- Information Technology 46.02%
- Financials 13.53%
- Consumer Discretionary 11.51%
- Materials 9.56%
- Energy 7.67%
- Industrials 3.16%
- Communication Services 2.48%
- Health Care 1.73%
- Real Estate 1.63%
- Utilities 1.58%
- Consumer Staples 1.1%

## COUNTRY WEIGHTS



- South Korea 29.89%
- Taiwan 25.33%
- China 21.03%
- Brazil 8.72%
- India 7.51%
- Other 7.52%

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

The MSCI Emerging Markets Select Value Factor Focus Index was launched on Apr 06, 2018. 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

