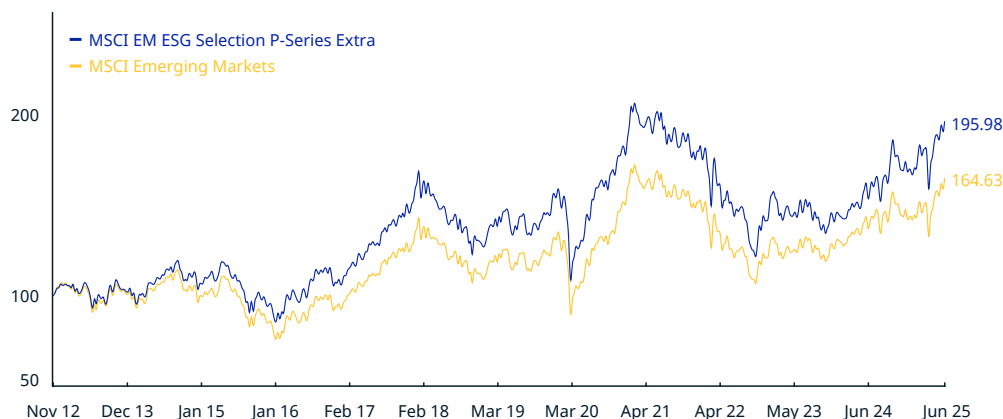# MSCI Emerging Markets Selection P-Series Extra Index (USD)

The MSCI Emerging Markets Selection P-Series Extra Index is based on the parent index, MSCI Emerging Markets Index which covers large and mid-cap stocks across 24 emerging markets* countries. The index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. Overall the Index targets coverage of 50% of the underlying MSCI Emerging Markets (EM) Index.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (NOV 2012 – JUN 2025)

- MSCI EM ESG Selection P-Series Extra
- MSCI Emerging Markets

195.98
164.63

ANNUAL PERFORMANCE (%)

Year	MSCI EM ESG Selection P-Series Extra	MSCI Emerging Markets
2024	14.40	7.50
2023	4.48	9.83
2022	-21.09	-20.09
2021	-2.10	-2.54
2020	18.35	18.31
2019	19.85	18.42
2018	-15.66	-14.57
2017	40.99	37.28
2016	15.02	11.19
2015	-11.79	-14.92
2014	3.01	-2.19
2013	-0.27	-2.60

INDEX PERFORMANCE — NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Nov 30, 2012
MSCI EM ESG Selection P-Series Extra	5.31	10.71	22.37	15.86	9.62	6.37	5.86	5.49
MSCI Emerging Markets	6.01	11.99	15.29	15.27	9.70	6.81	4.81	4.04

FUNDAMENTALS (JUN 30, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
	2.41	15.37	13.01	1.94
	2.61	15.06	12.68	1.89

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Nov 30, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI EM ESG Selection P-Series Extra	1.00	3.29	17.56	19.17	17.50	17.43	0.34	0.28	0.30	0.31	42.35	2021-02-17—2022-10-24
MSCI Emerging Markets	1.00	0.00	5.25	17.14	16.24	17.00	0.36	0.31	0.24	0.22	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

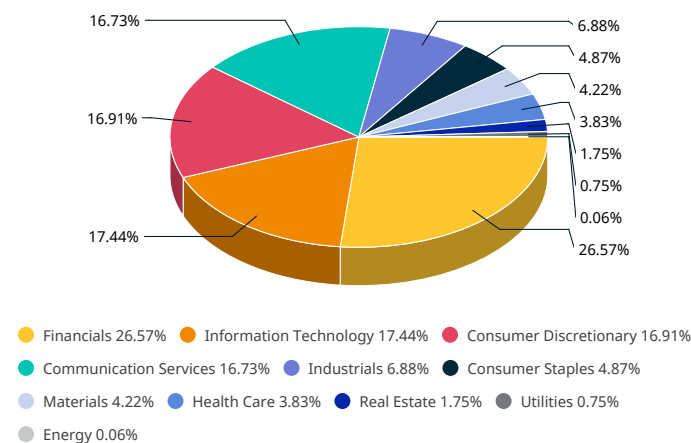# MSCI Emerging Markets Selection P-Series Extra Index (USD)

INDEX CHARACTERISTICS

	MSCI EM ESG Selection P-Series Extra	MSCI Emerging Markets
Number of Constituents	379	1,203
	Weight (%)	
Largest	13.25	10.20
Smallest	0.00	0.00
Average	0.26	0.08
Median	0.09	0.03

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	13.25	10.20	Info Tech
TENCENT HOLDINGS LI (CN)	CN	10.54	4.71	Comm Srvcs
ALIBABA GRP HLDG (HK)	CN	6.14	2.74	Cons Discr
HDFC BANK	IN	3.37	1.51	Financials
CHINA CONSTRUCTION BK H	CN	2.48	1.11	Financials
MEITUAN B	CN	2.03	0.91	Cons Discr
INFOSYS	IN	1.58	0.71	Info Tech
ICBC H	CN	1.32	0.59	Financials
NETEASE	CN	1.19	0.53	Comm Srvcs
NASPERS N	ZA	1.18	0.58	Cons Discr
Total		43.07	23.58	

SECTOR WEIGHTS

- Financials 26.57%
- Information Technology 17.44%
- Consumer Discretionary 16.91%
- Communication Services 16.73%
- Industrials 6.88%
- Consumer Staples 4.87%
- Materials 4.22%
- Health Care 3.83%
- Real Estate 1.75%
- Utilities 0.75%
- Energy 0.06%

COUNTRY WEIGHTS

- China 37.49%
- Taiwan 21.35%
- India 13.05%
- South Korea 6.54%
- South Africa 5.37%
- Other 16.2%
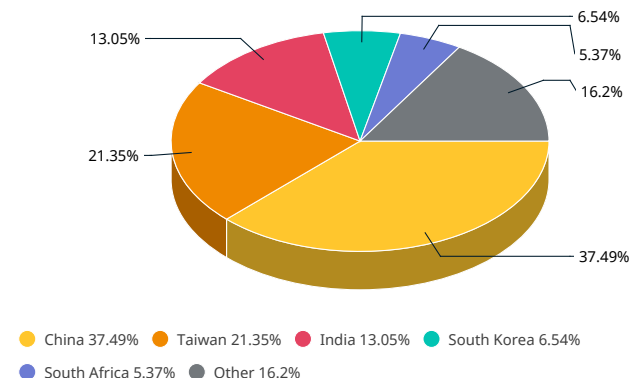
* EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.