MSCI Select Emerging and Frontier Markets Access Index (USD)

The MSCI Select Emerging and Frontier Markets Access Index is based on the MSCI Emerging and Frontier Markets Index, its parent index. The Index aims to represent the performance of 200 securities from select countries within the MSCI Emerging and Frontier Markets Index, specifically 150 securities from Emerging Markets and 50 securities from Frontier Markets. The Index screens securities classified in the Emerging Markets to target companies with high economic exposure to the Emerging and Frontier Markets excluding Brazil, Russia, India, China, Korea and Taiwan. For securities classified as Frontier Markets, a liquidity screen is applied to enhance replicability. The Index aims to mitigate concentration risk by applying capping at the country, sector and issuer level.

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2008 – JUN 2020)

ANNUAL PERFORMANCE (%) (JUN 30, 2020)

FUNDAMENTALS (JUN 30, 2020)

INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2008 – JUN 30, 2020)

The MSCI Select Emerging and Frontier Markets Access Index was launched on Sep 03, 2018. Data prior to the launch date is back-tested data (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.
INDEX METHODOLOGY

The MSCI Select Emerging and Frontier Markets Access Index is constructed by applying a selection process to the MSCI Emerging and Frontier Markets Index, its parent index. The eligible universe consists of all constituents of the parent index, with the exception of securities with an MSCI country of classification of Brazil, Russia, India, China, Korea or Taiwan. A liquidity screen is applied to the securities classified in the Frontier Markets with an aim to enhance the replicability of the Index. Liquidity screening is not applicable to the securities within the Emerging Markets. The Index screens securities classified in the Emerging Markets to target companies with high economic exposure to the Emerging and Frontier Markets excluding Brazil, Russia, India, China, Korea and Taiwan. Economic exposure screening is not applicable to the securities within the Frontier Markets. The remaining securities after liquidity and economic exposure screening are then ranked in descending order of their free-float adjusted market capitalization. The 150 highest ranked securities within the Emerging Markets and the 50 highest ranked securities within the Frontier Markets are selected for inclusion in the Index. A fixed weight of 75% in the Index is allocated to securities classified within the Emerging Markets, while the remaining 25% is allocated to the selected securities classified within the Frontier Markets. Constituents within each allocation bucket are weighted as per their free-float adjusted market capitalization, subject to sector, country, and issuer capping constraints. The Index is reviewed on a quarterly basis, coinciding with the May and November Semi-Annual Index Reviews and the February and August Quarterly Index Reviews of the parent index.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 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.