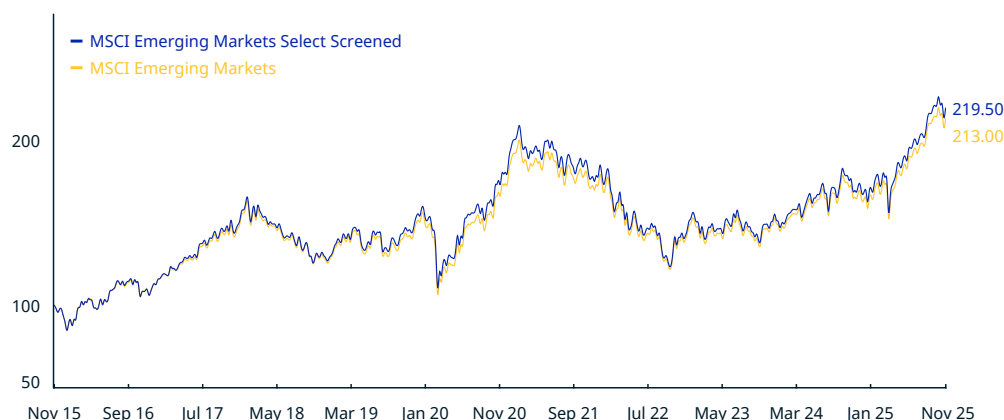


# MSCI Emerging Markets Select Screened Index (USD)

The MSCI Emerging Markets Select Screened Index is based on the MSCI Emerging Markets Index, its parent index, and includes large and mid-cap securities across 24 Emerging Markets (EM) countries\*. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – NOV 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Select Screened	MSCI Emerging Markets
2024	8.57	7.50
2023	9.74	9.83
2022	-21.23	-20.09
2021	-3.38	-2.54
2020	20.08	18.31
2019	19.97	18.42
2018	-14.81	-14.57
2017	39.09	37.28
2016	11.35	11.19

## INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015	FUNDAMENTALS (NOV 28, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Emerging Markets Select Screened	-2.27	9.34	30.35	30.27	15.25	4.84	8.18	8.18		2.29	16.59	13.53	2.16
MSCI Emerging Markets	-2.39	8.96	29.51	29.69	14.72	5.06	7.85	7.85		2.31	16.50	13.46	2.15

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – NOV 28, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Emerging Markets Select Screened	1.00	0.76	6.21	13.81	15.92	16.60	0.75	0.18	0.42	0.42	40.78	2021-02-17–2022-10-24
MSCI Emerging Markets	1.00	0.00	4.55	13.66	15.68	16.52	0.73	0.19	0.41	0.41	39.00	2021-02-17–2022-10-24

<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 Screened Index (USD)

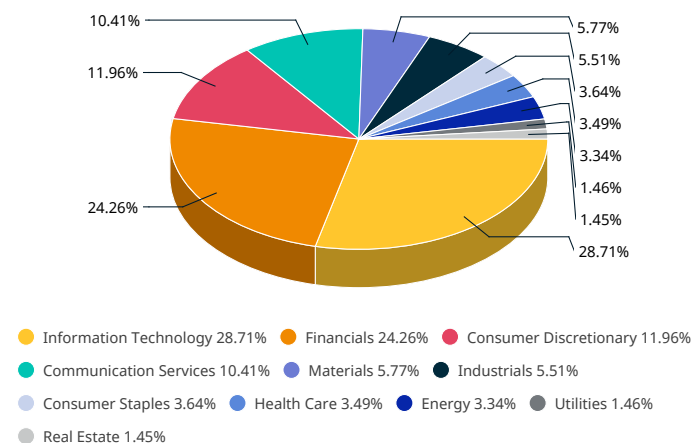
### INDEX CHARACTERISTICS

	MSCI Emerging Markets Select Screened	MSCI Emerging Markets
<b>Number of Constituents</b>	995	1,196
	<b>Weight (%)</b>	
<b>Largest</b>	12.36	11.36
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.10	0.08
<b>Median</b>	0.04	0.03

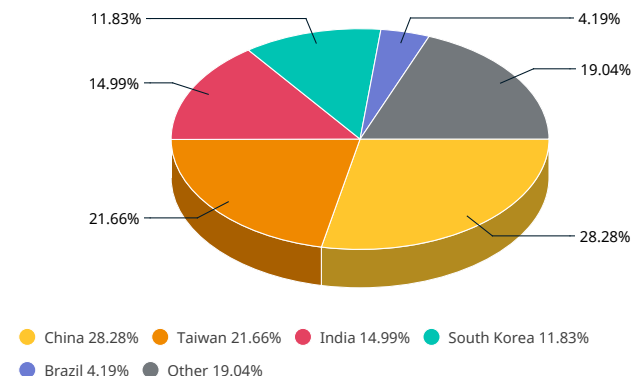
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	12.36	11.36	Info Tech
TENCENT HOLDINGS LI (CN)	CN	5.50	5.06	Comm Svcs
ALIBABA GRP HLDG (HK)	CN	3.66	3.36	Cons Discr
SAMSUNG ELECTRONICS CO	KR	3.54	3.25	Info Tech
SK HYNIX	KR	2.15	1.98	Info Tech
HDFC BANK	IN	1.40	1.29	Financials
RELIANCE INDUSTRIES	IN	1.17	1.07	Energy
CHINA CONSTRUCTION BK H	CN	1.10	1.01	Financials
XIAOMI CORP B	CN	0.99	0.91	Info Tech
HON HAI PRECISION IND CO	TW	0.99	0.91	Info Tech
<b>Total</b>		<b>32.86</b>	<b>30.19</b>	

### 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 Emerging Markets Select Screened Index was launched on Apr 21, 2021. 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](https://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>.

© 2025 MSCI Inc. All rights reserved.

