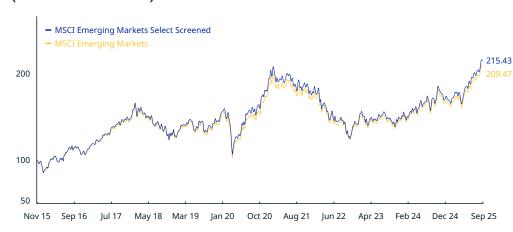
# MSCI Emerging Markets Select Screened Index (USD)

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 – SEP 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 (%) (SEP 30, 2025)

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

					ANNOALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr <sub>N</sub>	Since Nov 30, 2015	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Emerging Markets Select Screened	7.32	10.70	18.03	27.85	18.74	6.70	na	8.11	2.35	16.52	14.14	2.15
MSCI Emerging Markets	7.15	10.64	17.32	27.53	18.21	7.02	na	7.80	2.36	16.36	13.99	2.11

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## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 - SEP 30, 2025)

			ANNUALIZED STD DEV (9		DEV (%) 2	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 Nov 30, 2015	(%)	Period YYYY-MM-DD
MSCI Emerging Markets Select Screened	1.00	0.76	6.55	15.94	16.22	na	0.86	0.30	na	0.42	40.78	2021-02-17—2022-10-24
MSCI Emerging Markets	1.00	0.00	4.32	15.75	16.04	na	0.84	0.32	na	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			$^{\rm 3}$ Based on NY FED Overnight SOFR from Sep			FR from Se	0 1 2021 &	on ICE LIBOR 1M prior that date	



## MSCI Emerging Markets Select Screened Index (USD)

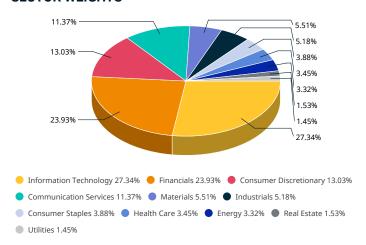
### **INDEX CHARACTERISTICS**

	MSCI Emerging Markets Select Screened	MSCI Emerging Markets				
Number of	982	1,189				
Constituents						
	Weight (%)					
Largest	11.86	10.87				
Smallest	0.00	0.00				
Average	0.10	0.08				
Median	0.04	0.03				

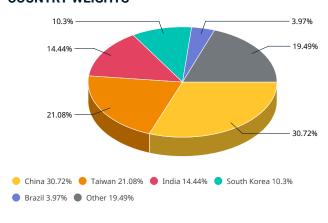
#### **TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	11.86	10.87	Info Tech
TENCENT HOLDINGS LI (CN)	CN	6.15	5.63	Comm Srvcs
ALIBABA GRP HLDG (HK)	CN	4.39	4.02	Cons Discr
SAMSUNG ELECTRONICS CO	KR	3.18	2.92	Info Tech
SK HYNIX	KR	1.52	1.39	Info Tech
HDFC BANK	IN	1.37	1.25	Financials
XIAOMI CORP B	CN	1.34	1.23	Info Tech
RELIANCE INDUSTRIES	IN	1.05	0.96	Energy
CHINA CONSTRUCTION BK H	CN	1.04	0.95	Financials
HON HAI PRECISION IND CO	TW	1.00	0.91	Info Tech
Total		32.90	30.14	

#### **SECTOR WEIGHTS**



## **COUNTRY WEIGHTS**



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.



<sup>\*</sup> 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.

SEP 30, 2025 Index Factsheet

## **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 <a href="https://www.msci.com">www.msci.com</a>.

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