## MSCI EM (Emerging Markets) IMI Screened Index (USD)

The MSCI Emerging Markets IMI Screened Index is based on the MSCI Emerging Markets IMI Index, its parent index, and includes large, mid and small-cap securities across 24 Emerging Markets (EM) countries\*. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons as well as tobacco, palm oil and arctic oil & gas or Companies that derive revenues from thermal coal power and extraction of select fossil fuels or Companies that are not in compliance with the United Nations Global Compact principles or Companies that are involved in Red Flag ESG controversies, Orange Flag Land Use and Biodiversity controversies or Orange Flag Supply Chain Management controversies In addition, the Indexes target a minimum 30% reduction in carbon emission intensity relative to the underlying Parent Indexes.

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

### CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2012 – OCT 2025)

# - MSCI Emerging Markets IMI Screened - MSCI Emerging Markets IMI 200 100 May 12 Jul 13 Aug 14 Oct 15 Nov 16 Dec 17 Feb 19 Mar 20 May 21 Jun 22 Aug 23 Sep 24 Oct 25

#### **ANNUAL PERFORMANCE (%)**

Year	MSCI Emerging Markets IMI Screened	MSCI Emerging Markets IMI
2024	7.67	7.09
2023	11.38	11.67
2022	-20.72	-19.83
2021	-0.82	-0.28
2020	19.25	18.39
2019	18.22	17.64
2018	-15.54	-15.04
2017	37.63	36.83
2016	9.10	9.90
2015	-13.42	-13.86
2014	-1.25	-1.79
2013	-1.27	-2.20

#### INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2025)

#### **FUNDAMENTALS (OCT 31, 2025)**

					ANNUALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr <sub>M</sub>	Since lay 31, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Emerging Markets IMI Screened	4.02	12.34	26.62	31.12	21.05	7.68	7.65	6.09	2.23	18.10	14.41	2.15
MSCI Emerging Markets IMI	3.92	12.21	26.10	30.88	20.77	8.07	7.72	5.96	2.28	17.97	14.31	2.11

#### INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 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 May 31, 2012	(%)	Period YYYY-MM-DD
MSCI Emerging Markets IMI Screened	1.00	0.57	5.64	15.11	15.77	16.40	1.03	0.36	0.40	0.35	38.21	2021-02-17—2022-10-24
MSCI Emerging Markets IMI	1.00	0.00	4.30	14.92	15.66	16.35	1.02	0.38	0.40	0.34	38.54	2018-01-26-2020-03-23
	<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											

The MSCI EM (Emerging Markets) IMI Screened Index was launched on Oct 22, 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.



<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.

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

OCT 31, 2025 **Index Factsheet** 

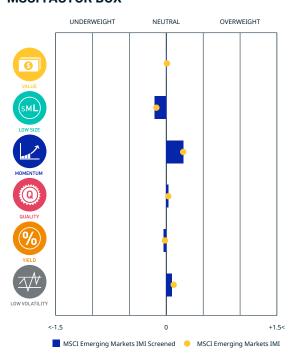
#### **INDEX CHARACTERISTICS**

	MSCI Emerging Markets IMI Screened	MSCI Emerging Markets IMI					
Number of	2,795	3,125					
Constituents							
	Weight (%)						
Largest	10.87	10.27					
Smallest	0.00	0.00					
Average	0.04	0.03					
Median	0.01	0.01					

#### **TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	10.87	10.27	Info Tech
TENCENT HOLDINGS LI (CN)	CN	4.69	4.44	Comm Srvcs
ALIBABA GRP HLDG (HK)	CN	3.30	3.12	Cons Discr
SAMSUNG ELECTRONICS CO	KR	3.23	3.05	Info Tech
SK HYNIX	KR	1.94	1.83	Info Tech
HDFC BANK	IN	1.14	1.08	Financials
HON HAI PRECISION IND CO	TW	0.95	0.90	Info Tech
RELIANCE INDUSTRIES	IN	0.92	0.87	Energy
PDD HOLDINGS A ADR	CN	0.87	0.82	Cons Discr
XIAOMI CORP B	CN	0.86	0.81	Info Tech
Total		28.76	27.19	

#### FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN **MSCI FACTOR BOX**



#### **MSCI FaCS**



**Relatively Inexpensive Stocks** 



**LOW SIZE Smaller Companies** 



**MOMENTUM Rising Stocks** 



**QUALITY Sound Balance Sheet Stocks** 



**Cash Flow Paid Out** 

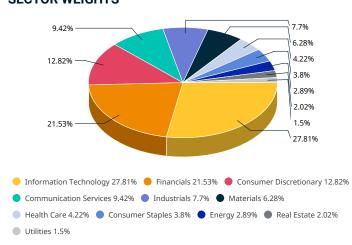


**LOW VOLATILITY Lower Risk Stocks** 

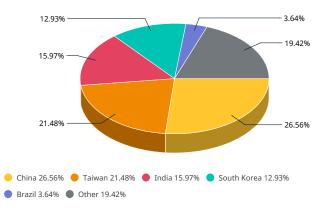
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

#### **SECTOR WEIGHTS**



#### **COUNTRY WEIGHTS**





OCT 31, 2025 Index Factsheet

#### MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

#### **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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