

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 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 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets IMI Screened	MSCI Emerging Markets IMI
2025	31.52	31.38
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 (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr	Since May 31, 2012	
MSCI Emerging Markets IMI Screened	-12.96	-0.37	28.84	-0.37	14.68	3.72	7.74	5.90	
MSCI Emerging Markets IMI	-12.81	-0.24	28.88	-0.24	14.67	4.03	7.82	5.78	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.29	17.10	11.68	2.06
2.35	17.23	11.73	2.04

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Emerging Markets IMI Screened	1.00	0.57	4.23	15.34	16.75	16.59	0.66	0.10	0.39	0.33	38.21	2021-02-17–2022-10-24
MSCI Emerging Markets IMI	1.00	0.00	3.96	15.18	16.56	16.51	0.67	0.12	0.40	0.32	38.54	2018-01-26–2020-03-23

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

* 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.

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.

INDEX CHARACTERISTICS

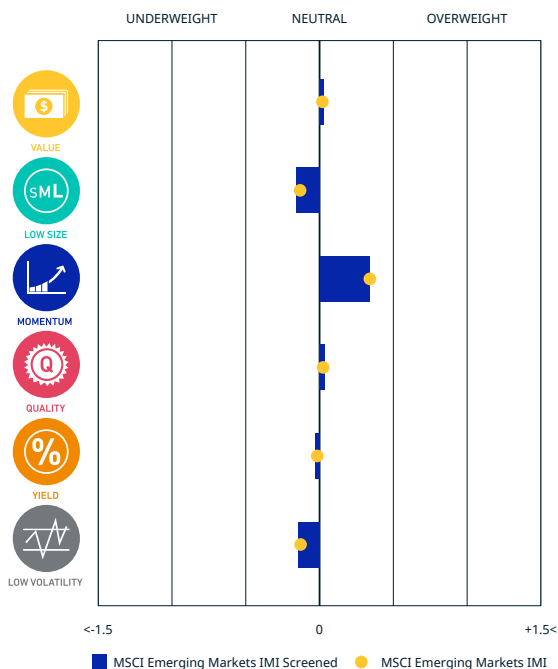
	MSCI Emerging Markets IMI Screened	MSCI Emerging Markets IMI
Number of Constituents	2,715	3,079
	Weight (%)	
Largest	12.21	11.55
Smallest	0.00	0.00
Average	0.04	0.03
Median	0.01	0.01

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	12.21	11.55	Info Tech
SAMSUNG ELECTRONICS CO	KR	4.65	4.40	Info Tech
TENCENT HOLDINGS LI (CN)	CN	3.55	3.36	Comm Svcs
SK HYNIX	KR	2.59	2.45	Info Tech
ALIBABA GRP HLDG (HK)	CN	2.35	2.22	Cons Discr
CHINA CONSTRUCTION BK H	CN	0.93	0.88	Financials
HDFC BANK	IN	0.79	0.75	Financials
RELIANCE INDUSTRIES	IN	0.78	0.73	Energy
DELTA ELECTRONICS	TW	0.76	0.72	Info Tech
HON HAI PRECISION IND CO	TW	0.66	0.63	Info Tech
Total		29.27	27.67	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



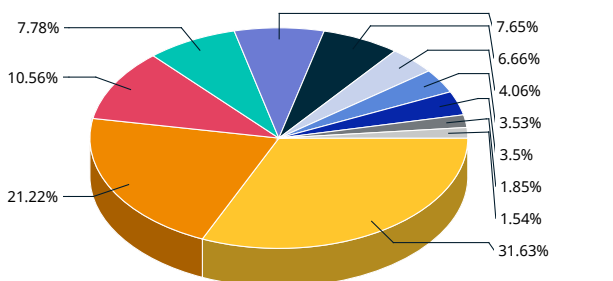
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

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

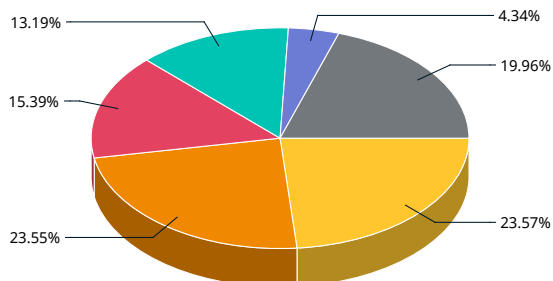
Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



- Information Technology 31.63%
- Financials 21.22%
- Consumer Discretionary 10.56%
- Industrials 7.78%
- Communication Services 7.65%
- Materials 6.66%
- Health Care 4.06%
- Consumer Staples 3.53%
- Energy 3.5%
- Real Estate 1.85%
- Utilities 1.54%

COUNTRY WEIGHTS



- Taiwan 23.57%
- China 23.55%
- South Korea 15.39%
- India 13.19%
- Brazil 4.34%
- Other 19.96%

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 (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.

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