

# MSCI Emerging Markets Quality Factor Select Index (USD)

The MSCI Emerging Markets Quality Factor Select 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 is designed to represent the performance of a strategy that seeks higher exposure to the Quality factor, while covering 50% of weight within each country in the Parent Index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JAN 2011 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Quality Factor Select	MSCI Emerging Markets
2025	34.32	33.57
2024	2.74	7.50
2023	11.86	9.83
2022	-19.63	-20.09
2021	-0.40	-2.54
2020	12.32	18.31
2019	19.56	18.42
2018	-13.78	-14.57
2017	37.70	37.28
2016	10.16	11.19
2015	-13.42	-14.92
2014	0.37	-2.19
2013	-4.88	-2.60
2012	21.82	18.22

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

	ANNUALIZED								FUNDAMENTALS (JAN 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Emerging Markets Quality Factor Select	7.80	9.50	42.43	7.80	15.57	5.27	9.49	9.61	2.22	18.14	13.89	3.19
MSCI Emerging Markets	8.85	9.43	42.84	8.85	16.74	5.34	10.08	8.82	2.12	18.32	13.59	2.34

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 29, 2000 – JAN 30, 2026)

	Beta	Tracking Error (%) <sup>1</sup>	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			MAXIMUM DRAWDOWN		
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000	(%)	Period YYYY-MM-DD
MSCI Emerging Markets Quality Factor Select	0.96	2.56	30.73	13.36	15.11	16.10	0.79	0.20	0.50	0.47	63.83	2007-10-29–2008-10-27
MSCI Emerging Markets	1.00	0.00	4.55	13.77	15.83	16.54	0.85	0.20	0.53	0.42	65.25	2007-10-29–2008-10-27

<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

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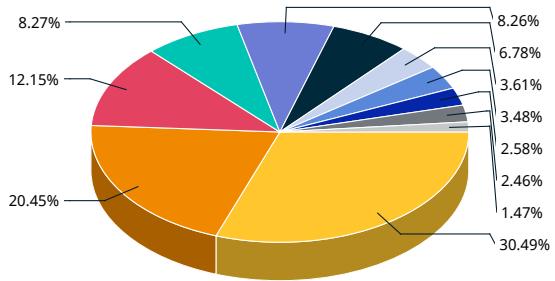
### INDEX CHARACTERISTICS

	MSCI Emerging Markets Quality Factor Select	MSCI Emerging Markets
<b>Number of Constituents</b>	317	1,196
	<b>Weight (%)</b>	
<b>Largest</b>	7.00	12.49
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.32	0.08
<b>Median</b>	0.13	0.03

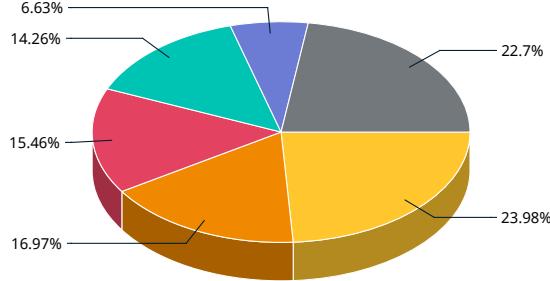
### TOP 10 CONSTITUENTS

Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAMSUNG ELECTRONICS CO	7.00	4.74	Info Tech
SK HYNIX	6.78	3.10	Info Tech
ALIBABA GRP HLDG (HK)	4.89	3.34	Cons Discr
TENCENT HOLDINGS LI (CN)	4.18	4.47	Comm Svcs
ACCTON TECHNOLOGY CORP	3.00	0.16	Info Tech
ASIA VITAL COMPONENTS	2.57	0.14	Info Tech
WIWYNN CORPORATION	2.13	0.11	Info Tech
ICICI BANK	1.64	0.70	Financials
NU HOLDINGS A	1.62	0.54	Financials
PDD HOLDINGS A ADR	1.55	0.64	Cons Discr
<b>Total</b>	<b>35.35</b>	<b>17.95</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



● Information Technology 30.49% ● Financials 20.45% ● Consumer Discretionary 12.15%

● Communication Services 8.27% ● Materials 8.26% ● Industrials 6.78%

● Consumer Staples 3.61% ● Energy 3.48% ● Utilities 2.58% ● Health Care 2.46%

● Real Estate 1.47%

● China 23.98% ● South Korea 16.97% ● India 15.46% ● Taiwan 14.26%

● Brazil 6.63% ● Other 22.7%

\* EM countries include: Argentina, Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI Emerging Markets Quality Factor Select Index was launched on Oct 04, 2023. 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

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