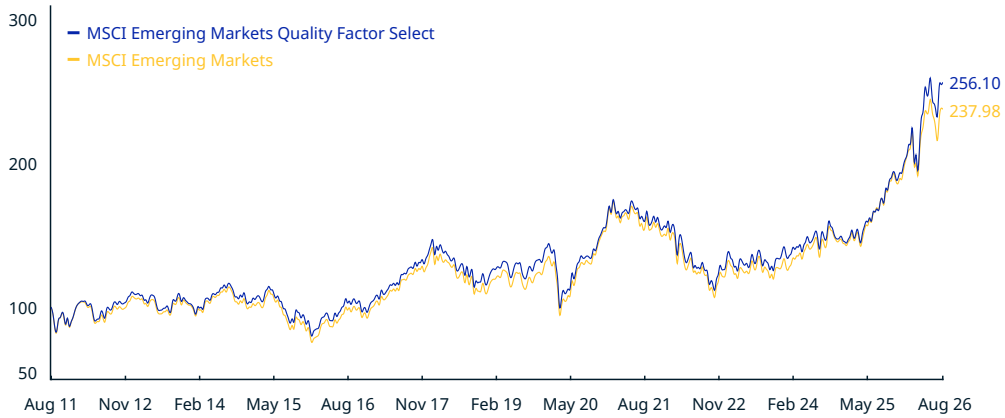
MSCI Emerging Markets Quality Factor Select Index (USD)

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) (AUG 2011 – AUG 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 (%) (AUG 31, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000
MSCI Emerging Markets Quality Factor Select	5.59	0.24	48.78	30.86	24.77	9.26	9.57	10.21
MSCI Emerging Markets	3.37	-1.22	39.25	24.08	23.23	8.18	9.29	9.16

FUNDAMENTALS (AUG 31, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Emerging Markets Quality Factor Select	2.48	16.32	12.33	3.16
MSCI Emerging Markets	2.01	15.23	10.07	2.40

INDEX RISK AND RETURN CHARACTERISTICS (DEC 29, 2000 – AUG 31, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	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	2.70	51.78	18.09	18.64	17.45	1.07	0.37	0.47	0.49	63.83	2007-10-29—2008-10-27
MSCI Emerging Markets	1.00	0.00	5.58	17.39	18.48	17.45	1.03	0.32	0.46	0.43	65.25	2007-10-29—2008-10-27

[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

MSCI Emerging Markets Quality Factor Select Index (USD)

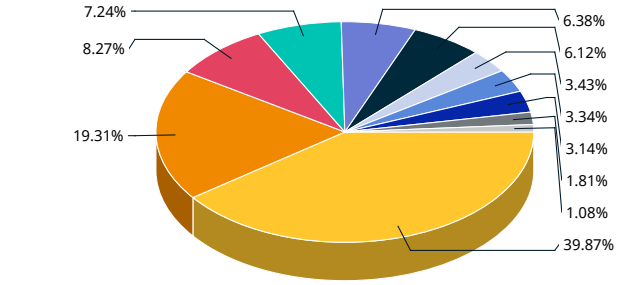
INDEX CHARACTERISTICS

	MSCI Emerging Markets Quality Factor Select	MSCI Emerging Markets
Number of Constituents	301	1,178
	Weight (%)	
Largest	4.98	15.14
Smallest	0.01	0.00
Average	0.33	0.08
Median	0.11	0.03

TOP 10 CONSTITUENTS

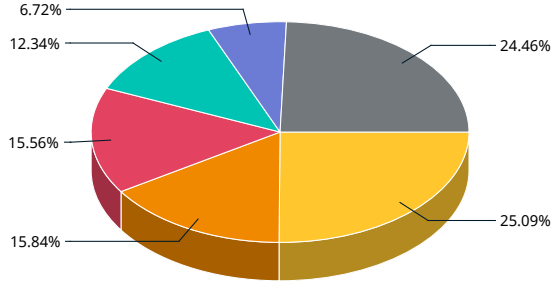
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SK HYNIX	KR	4.98	5.48	Info Tech
LENOVO GROUP	CN	4.58	0.23	Info Tech
KING SLIDE WORKS CO	TW	4.11	0.21	Info Tech
ACCTON TECHNOLOGY CORP	TW	4.01	0.26	Info Tech
INFOSYS	IN	3.72	0.29	Info Tech
TENCENT HOLDINGS LI (CN)	CN	3.44	2.88	Comm Srvcs
ALIBABA GRP HLDG (HK)	CN	2.96	1.98	Cons Discr
ASPEED TECHNOLOGY	TW	2.71	0.14	Info Tech
TATA CONSULTANCY	IN	2.52	0.17	Info Tech
DELTA ELECTRONICS THAI	TH	2.08	0.19	Info Tech
Total		35.10	11.82	

SECTOR WEIGHTS



Information Technology 39.87% Financials 19.31% Consumer Discretionary 8.27%
Materials 7.24% Industrials 6.38% Communication Services 6.12%
Consumer Staples 3.43% Energy 3.34% Health Care 3.14% Utilities 1.81%
Real Estate 1.08%

COUNTRY WEIGHTS



China 25.09% India 15.84% South Korea 15.56% Taiwan 12.34%
Brazil 6.72% Other 24.46%

* 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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