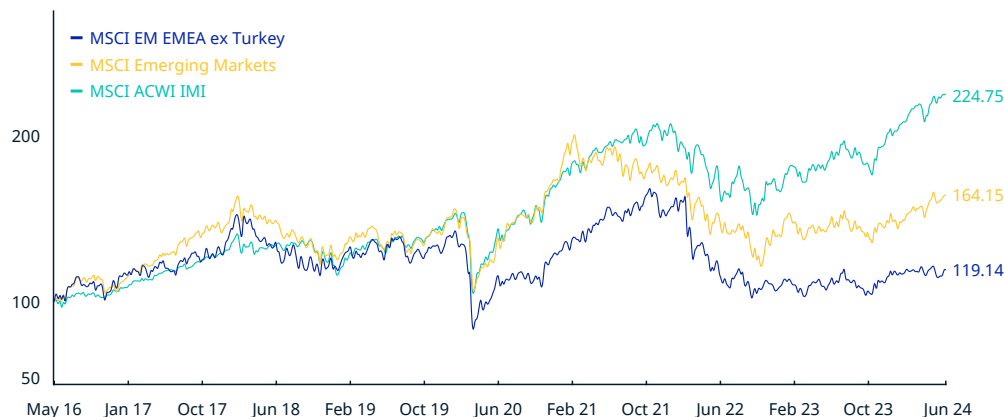


# MSCI EM EMEA ex Turkey Index (USD)

The MSCI Emerging Markets EMEA ex Turkey Index captures large and mid cap representation across 9 of 10 Emerging Markets (EM) countries\* in Europe, the Middle East and Africa (EMEA) (excluding Turkey). With 136 constituents, the index covers approximately 85% of the free float-adjusted market capitalization in each country.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2016 – JUN 2024)



## INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			Since May 31, 2016
					3 Yr	5 Yr	10 Yr	
MSCI EM EMEA ex Turkey	4.13	0.45	6.85	0.81	-7.94	-2.79	na	2.19
MSCI Emerging Markets	3.94	5.00	12.55	7.49	-5.07	3.10	na	6.32
MSCI ACWI IMI	1.85	2.38	18.40	10.28	4.70	10.36	na	10.54

## INDEX RISK AND RETURN CHARACTERISTICS (JUN 28, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2016	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EM EMEA ex Turkey	3.58	16.48	20.28	na	-0.61	-0.14	na	0.11	46.37	2018-01-25–2020-03-23
MSCI Emerging Markets	5.10	17.80	18.60	na	-0.38	0.14	na	0.33	39.00	2021-02-17–2022-10-24
MSCI ACWI IMI	2.14	16.87	17.75	na	0.18	0.52	na	0.60	34.52	2020-02-12–2020-03-23

<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

# MSCI EM EMEA ex Turkey Index (USD)

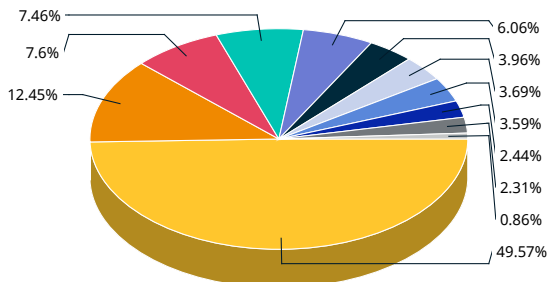
## INDEX CHARACTERISTICS

MSCI EM EMEA ex Turkey	
<b>Number of Constituents</b>	136
<b>Mkt Cap (USD Millions)</b>	
<b>Index</b>	857,584.69
<b>Largest</b>	42,579.17
<b>Smallest</b>	527.03
<b>Average</b>	6,305.77
<b>Median</b>	3,796.22

## TOP 10 CONSTITUENTS

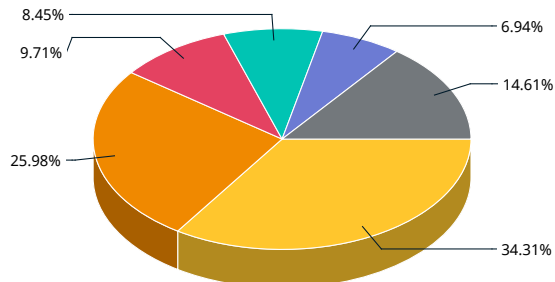
	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
AL RAJHI BANKING & INV	SA	42.58	4.97	Financials
NASPERS N	ZA	34.83	4.06	Cons Discr
SAUDI NATIONAL BANK	SA	28.76	3.35	Financials
SAUDI ARAMCO	SA	26.80	3.13	Energy
KUWAIT FINANCE HOUSE	KW	23.76	2.77	Financials
NATIONAL BANK OF KUWAIT	KW	22.23	2.59	Financials
FIRSTRAND	ZA	21.26	2.48	Financials
SAUDI TELECOM CO	SA	19.99	2.33	Comm Srvcs
QATAR NATIONAL BANK	QA	18.53	2.16	Financials
SAUDI BASIC IND CORP	SA	17.63	2.06	Materials
<b>Total</b>		<b>256.38</b>	<b>29.90</b>	

## SECTOR WEIGHTS



- Financials 49.57%
- Materials 12.45%
- Communication Services 7.6%
- Consumer Discretionary 7.46%
- Energy 6.06%
- Consumer Staples 3.96%
- Real Estate 3.69%
- Utilities 3.59%
- Industrials 2.44%
- Health Care 2.31%
- Information Technology 0.86%

## COUNTRY WEIGHTS



- Saudi Arabia 34.31%
- South Africa 25.98%
- United Arab Emirates 9.71%
- Poland 8.45%
- Qatar 6.94%
- Other 14.61%

\* EM EMEA countries include: the Czech Republic, Egypt, Greece, Hungary, Kuwait, Poland, Qatar, Saudi Arabia, South Africa and United Arab Emirates.

## ABOUT MSCI

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