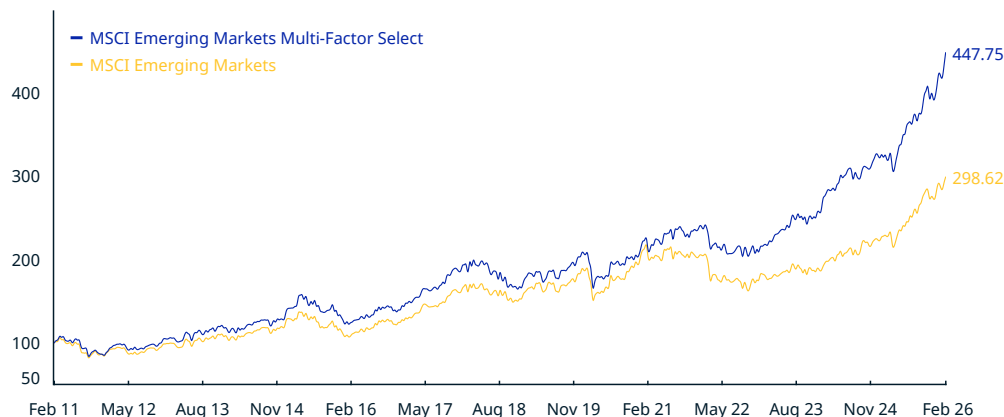


# MSCI Emerging Markets Multi-Factor Select Index (AUD)

The MSCI Emerging Markets Multi-Factor Select Index is based on MSCI Emerging Markets index, its parent index, which includes large and mid cap stocks across 24 Emerging Markets (EM) countries\*. The index aims to maximize exposure to four factors – Value, Momentum, Quality and Low Size – while maintaining a risk profile similar to that of the underlying parent index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (AUD) (FEB 2011 – FEB 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Multi-Factor Select	MSCI Emerging Markets
2025	22.38	24.01
2024	27.57	18.48
2023	21.95	9.15
2022	-10.59	-14.33
2021	14.25	3.44
2020	1.80	7.77
2019	20.46	18.60
2018	-10.23	-5.08
2017	30.91	27.09
2016	10.12	11.72
2015	1.35	-4.30
2014	5.52	6.93
2013	16.44	13.03
2012	22.53	16.74

## INDEX PERFORMANCE – NET RETURNS (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 29, 2000
					3 Yr	5 Yr	10 Yr		
MSCI Emerging Markets Multi-Factor Select	5.97	13.09	39.41	11.89	27.31	16.04	13.86	11.85	
MSCI Emerging Markets	3.70	8.83	30.85	7.45	19.31	8.09	10.71	7.95	

## FUNDAMENTALS (FEB 27, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.74	14.08	10.71	1.85
2.05	18.80	13.46	2.43

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 29, 2000 – FEB 27, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr		
MSCI Emerging Markets Multi-Factor Select	0.99	4.85	42.59	9.82	10.92	10.58	50.88	2007-10-16–2008-11-24
MSCI Emerging Markets	1.00	0.00	4.55	9.45	11.27	10.79	47.91	2007-12-06–2008-11-24

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

# MSCI Emerging Markets Multi-Factor Select Index (AUD)

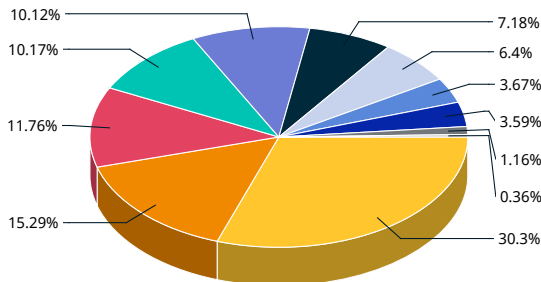
## INDEX CHARACTERISTICS

	MSCI Emerging Markets Multi-Factor Select	MSCI Emerging Markets
<b>Number of Constituents</b>	226	1,195
	Weight (%)	
<b>Largest</b>	10.63	13.42
<b>Smallest</b>	0.02	0.00
<b>Average</b>	0.44	0.08
<b>Median</b>	0.23	0.03

## TOP 10 CONSTITUENTS

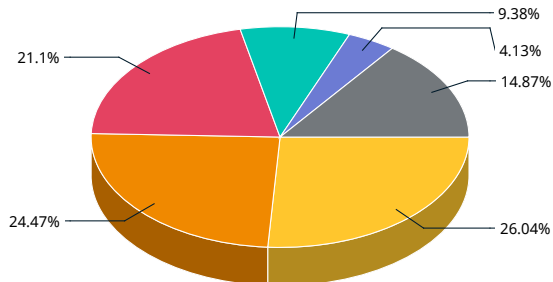
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	10.63	13.42	Info Tech
SK HYNIX	KR	5.47	3.43	Info Tech
SK SQUARE CO	KR	3.40	0.35	Industrials
KIA CORP	KR	2.76	0.29	Cons Discr
GOLD FIELDS	ZA	2.76	0.45	Materials
SAMSUNG ELECTRONICS CO	KR	2.24	6.08	Info Tech
EMAAR PROPERTIES	AE	2.21	0.25	Real Estate
TENCENT HOLDINGS LI (CN)	CN	2.16	3.62	Comm Svcs
UNITED MICROELECTRONICS	TW	1.94	0.20	Info Tech
HANA FINANCIAL HOLDINGS	KR	1.93	0.20	Financials
<b>Total</b>		<b>35.49</b>	<b>28.29</b>	

## SECTOR WEIGHTS



- Information Technology 30.3%
- Financials 15.29%
- Consumer Discretionary 11.76%
- Materials 10.17%
- Industrials 10.12%
- Communication Services 7.18%
- Health Care 6.4%
- Utilities 3.67%
- Real Estate 3.59%
- Consumer Staples 1.16%
- Energy 0.36%

## COUNTRY WEIGHTS



- China 26.04%
- South Korea 24.47%
- Taiwan 21.1%
- India 9.38%
- South Africa 4.13%
- Other 14.87%

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

The MSCI Emerging Markets Multi-Factor Select Index was launched on May 19, 2022. 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

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](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

