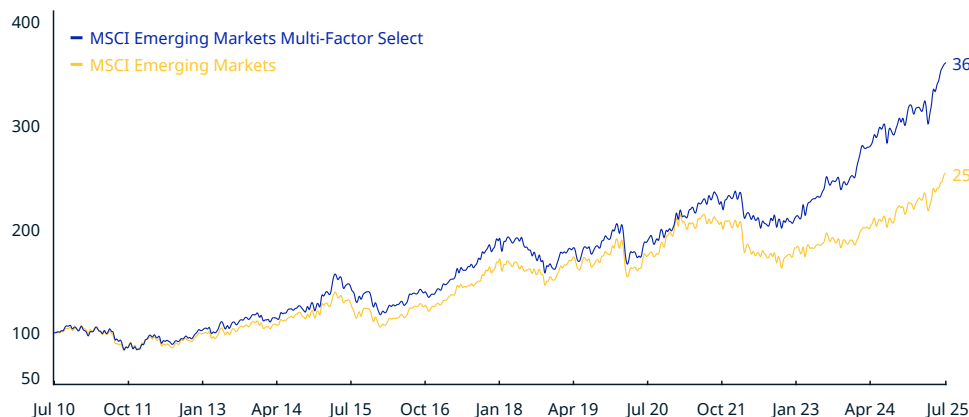


# MSCI Emerging Markets Multi-Factor Select Index (AUD)

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) (JUL 2010 – JUL 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Multi-Factor Select	MSCI Emerging Markets
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
2011	-18.65	-18.44

## INDEX PERFORMANCE – NET RETURNS (%) (JUL 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 29, 2000
MSCI Emerging Markets Multi-Factor Select	2.42	13.63	19.76	12.46	20.72	13.62	9.68	11.25
MSCI Emerging Markets	3.77	11.99	18.85	13.00	13.50	7.70	7.17	7.42

## FUNDAMENTALS (JUL 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.66	10.40	9.51	1.35
2.54	15.48	13.04	1.94

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 29, 2000 – JUL 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Emerging Markets Multi-Factor Select	0.99	4.79	40.78	10.36	10.29	10.82	50.88	2007-10-16–2008-11-24
MSCI Emerging Markets	1.00	0.00	5.25	11.20	10.91	11.11	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)

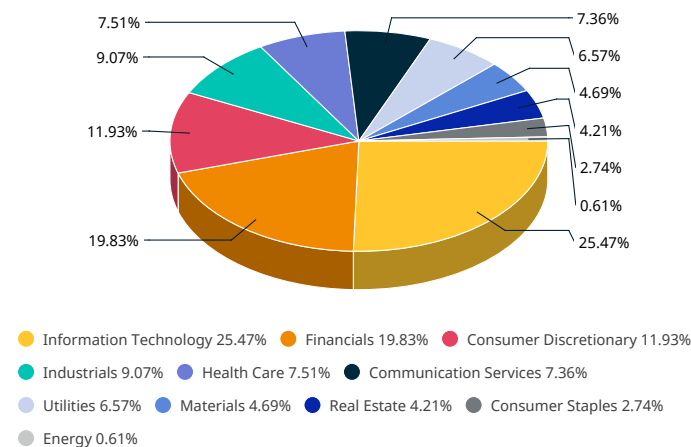
## INDEX CHARACTERISTICS

	MSCI Emerging Markets Multi-Factor Select	MSCI Emerging Markets
<b>Number of Constituents</b>	221	1,202
	<b>Weight (%)</b>	
<b>Largest</b>	8.41	10.74
<b>Smallest</b>	0.03	0.00
<b>Average</b>	0.45	0.08
<b>Median</b>	0.28	0.03

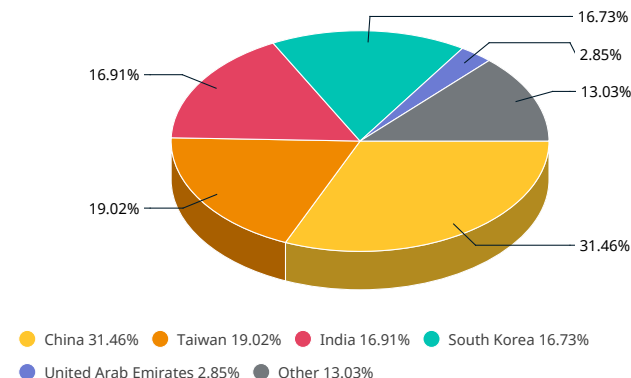
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	8.41	10.74	Info Tech
SK HYNIX	KR	3.72	1.21	Info Tech
TENCENT HOLDINGS LI (CN)	CN	3.04	5.06	Comm Svcs
EMAAR PROPERTIES	AE	2.40	0.31	Real Estate
HANA FINANCIAL HOLDINGS	KR	1.97	0.20	Financials
KIA CORP	KR	1.96	0.20	Cons Discr
ASE TECHNOLOGY HOLDING	TW	1.88	0.19	Info Tech
POP MART INTERNATIONAL	CN	1.87	0.19	Cons Discr
POWER GRID CORP OF INDIA	IN	1.71	0.17	Utilities
PICC PPTY & CASUALTY H	CN	1.59	0.16	Financials
<b>Total</b>		<b>28.55</b>	<b>18.42</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



\* 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

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