# MSCI Emerging Markets Extended ESG Leaders 5% Issuer Capped Index (USD)

The MSCI Emerging Markets (EM) Extended ESG Leaders 5% Issuer Capped Index captures large and mid-cap stocks across 24 Emerging Markets (EM) countries\*. The Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index also excludes companies with ties to Civilian Firearms. The index further diversified by capping the maximum weight of any issuer in the MSCI Emerging Markets ESG Leaders Index at 5%. The excess weight of the capped issuers is distributed among the remaining constituents in proportion of their existing weights in the index.

For a complete description of the index methodology, please see Index methodology - MSCI.

### CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2013 – MAR 2024)



### **ANNUAL PERFORMANCE (%)**

Year	MSCI EM Extended ESG Leaders 5% Issuer Capped	MSCI Emerging Markets
2023	4.85	9.83
2022	-21.55	-20.09
2021	0.50	-2.54
2020	16.61	18.31
2019	17.20	18.42
2018	-14.26	-14.57
2017	38.31	37.28
2016	13.00	11.19
2015	-12.46	-14.92
2014	4.78	-2.19

### INDEX PERFORMANCE - NET RETURNS (%) (MAR 29, 2024)

### **FUNDAMENTALS (MAR 29, 2024)**

					ANNUALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr <sub>M</sub>	Since lay 31, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EM Extended ESG Leaders 5% Issuer Capped	1.23	-0.01	1.71	-0.01	-7.39	0.72	3.16	3.17	2.83	14.69	11.78	1.64
MSCI Emerging Markets	2.48	2.37	8.15	2.37	-5.05	2.22	2.95	2.76	2.83	15.61	12.13	1.71

### INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 - MAR 29, 2024)

				ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2013	(%)	Period YYYY-MM-DD
MSCI EM Extended ESG Leaders 5% Issuer Capped	0.99	2.57	19.79	17.94	19.47	17.13	-0.49	0.03	0.18	0.19	39.50	2021-02-17—2022-10-24
MSCI Emerging Markets	1.00	0.00	6.15	17.76	19.05	17.18	-0.35	0.10	0.17	0.16	39.00	2021-02-17-2022-10-24
	1 Last	t 12 months Based on monthly net returns data Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date										



## MSCI Emerging Markets Extended ESG Leaders 5% Issuer Capped Index (USD)

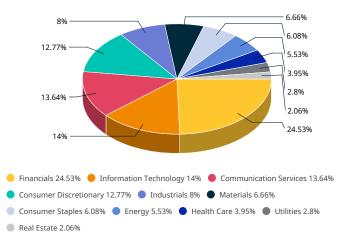
### **INDEX CHARACTERISTICS**

	ESG Leaders 5% Issuer Capped	Markets				
Number of	489	1,376				
Constituents						
	Weight (%)					
Largest	5.56	8.33				
Smallest	0.00	0.00				
Average	0.20	0.07				
Median	0.09	0.03				

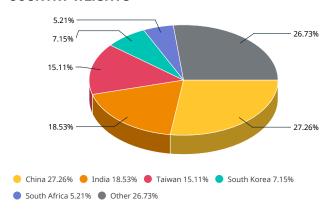
#### **TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	5.56	8.33	Info Tech
TENCENT HOLDINGS LI (CN)	CN	5.26	3.57	Comm Srvcs
ALIBABA GRP HLDG (HK)	CN	4.39	2.03	Cons Discr
RELIANCE INDUSTRIES	IN	3.26	1.51	Energy
INFOSYS	IN	1.79	0.83	Info Tech
CHINA CONSTRUCTION BK H	CN	1.74	0.81	Financials
MEDIATEK INC	TW	1.70	0.79	Info Tech
TATA CONSULTANCY	IN	1.26	0.58	Info Tech
NETEASE	CN	1.21	0.56	Comm Srvcs
BANK CENTRAL ASIA	ID	1.06	0.49	Financials
Total		27.23	19.48	

### **SECTOR WEIGHTS**



### **COUNTRY WEIGHTS**



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI Emerging Markets Extended ESG Leaders 5% Issuer Capped Index was launched on Oct 25, 2019. 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.



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

MAR 29, 2024 Index Factsheet

### **ABOUT MSCI**

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