

# MSCI Emerging Markets Select Value Momentum Blend Index (USD)

The MSCI Emerging Markets Select Value Momentum Blend 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 is designed to represent the performance of a strategy that seeks higher exposure to value and momentum factors within the parent index while also maintaining moderate Index turnover and lower realized volatility than traditional cap weighted indexes.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JAN 2011 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI EM Select Value Momentum Blend	MSCI Emerging Markets
2025	33.81	33.57
2024	11.42	7.50
2023	12.96	9.83
2022	-12.45	-20.09
2021	11.36	-2.54
2020	5.30	18.31
2019	10.45	18.42
2018	-15.84	-14.57
2017	30.61	37.28
2016	8.90	11.19
2015	-11.16	-14.92
2014	-3.88	-2.19
2013	4.20	-2.60
2012	26.62	18.22

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

## FUNDAMENTALS (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since May 31, 2007				
MSCI EM Select Value Momentum Blend	11.58	12.54	47.74	11.58	21.36	12.72	11.02	6.26	3.41	10.87	9.05	1.05
MSCI Emerging Markets	8.85	9.43	42.84	8.85	16.74	5.34	10.08	4.67	2.12	18.32	13.59	2.34

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2007 – JAN 30, 2026)

	Beta	Tracking Error (%) <sup>1</sup>	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2, 3</sup>			Since May 31, 2007	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		Period	YYYY-MM-DD
MSCI EM Select Value Momentum Blend	1.01	5.35	63.42	13.47	15.03	16.49	1.15	0.66	0.58	0.32	64.50	2007-10-29–2008-11-20
MSCI Emerging Markets	1.00	0.00	4.55	13.77	15.83	16.54	0.85	0.20	0.53	0.25	65.25	2007-10-29–2008-10-27

<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 Emerging Markets Select Value Momentum Blend Index (USD)

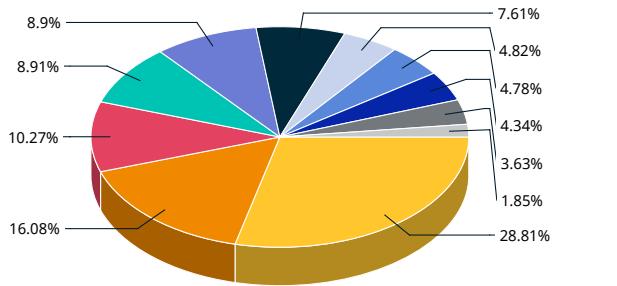
### INDEX CHARACTERISTICS

	MSCI EM Select Value Momentum Blend	MSCI Emerging Markets
<b>Number of Constituents</b>	206	1,196
	<b>Weight (%)</b>	
<b>Largest</b>	1.34	12.49
<b>Smallest</b>	0.08	0.00
<b>Average</b>	0.49	0.08
<b>Median</b>	0.44	0.03

### TOP 10 CONSTITUENTS

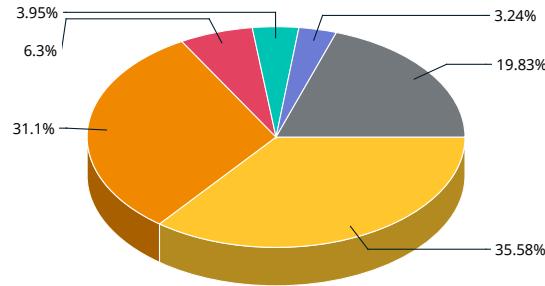
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAMSUNG ELECTRONICS CO	KR	1.34	4.74	Info Tech
HYUNDAI MOTOR CO	KR	1.21	0.42	Cons Discr
MOL MAGYAR OLAJ GAZIPARI	HU	1.20	0.05	Energy
LG UPLUS	KR	1.11	0.02	Comm Svcs
SK SQUARE CO	KR	1.06	0.33	Industrials
MIRAE ASSET SECURITIES	KR	1.03	0.05	Financials
HYUNDAI MOBIS	KR	1.02	0.17	Cons Discr
KASIKORN BANK	TH	1.02	0.03	Financials
KRUNG THAI BANK	TH	1.00	0.03	Financials
SK HYNIX	KR	1.00	3.10	Info Tech
<b>Total</b>		<b>10.99</b>	<b>8.94</b>	

### SECTOR WEIGHTS



● Financials 28.81%   ● Industrials 16.08%   ● Information Technology 10.27%  
● Consumer Discretionary 8.91%   ● Materials 8.9%   ● Consumer Staples 7.61%  
● Communication Services 4.82%   ● Energy 4.78%   ● Utilities 4.34%   ● Health Care 3.63%  
● Real Estate 1.85%

### COUNTRY WEIGHTS



● China 35.58%   ● South Korea 31.1%   ● Taiwan 6.3%   ● United Arab Emirates 3.95%  
● Brazil 3.24%   ● Other 19.83%

\* 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.

The MSCI Emerging Markets Select Value Momentum Blend Index was launched on Jul 25, 2017. 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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