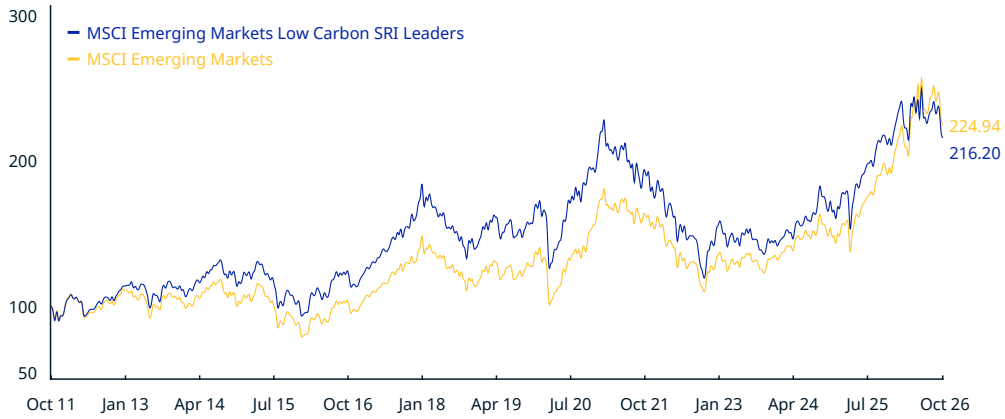
MSCI Emerging Markets Low Carbon SRI Leaders Index (USD)

The MSCI Emerging Markets Low Carbon SRI Leaders is based on the MSCI Emerging Markets Index, its parent index, and includes large and mid-cap stocks across 24 Emerging Markets (EM) countries*. The index aims to represent the performance of companies that have low carbon transition risk than that of the broad market and have high Environmental, Social and Governance (ESG) performance. The Index excludes companies whose products have negative social or environmental impacts. Constituent selection is based on the research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (OCT 2011 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Low Carbon SRI Leaders	MSCI Emerging Markets
2025	30.30	33.57
2024	11.32	7.50
2023	4.64	9.83
2022	-20.86	-20.09
2021	-9.02	-2.54
2020	17.58	18.31
2019	18.98	18.42
2018	-15.26	-14.57
2017	43.14	37.28
2016	13.21	11.19
2015	-12.76	-14.92
2014	3.53	-2.19
2013	2.26	-2.60
2012	21.00	18.22

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI Emerging Markets Low Carbon SRI Leaders	-8.32	-6.92	-0.30	-0.06	16.73	2.62	5.82	4.88
MSCI Emerging Markets	-8.05	-5.49	14.05	13.45	22.28	6.92	8.15	4.87

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Emerging Markets Low Carbon SRI Leaders	2.09	13.44	8.98	2.17
MSCI Emerging Markets	2.19	13.68	8.70	2.20

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – OCT 30, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]			MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2010	(%)	Period YYYY-MM-DD
MSCI Emerging Markets Low Carbon SRI Leaders	0.96	4.66	36.66	15.72	18.91	17.97	0.78	0.03	0.27	0.26	47.56	2021-02-17—2022-10-24
MSCI Emerging Markets	1.00	0.00	5.52	17.88	18.79	17.68	0.97	0.25	0.39	0.26	39.00	2021-02-17—2022-10-24

[1] Last 12 months [2] Based on monthly net returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Emerging Markets Low Carbon SRI Leaders Index (USD)

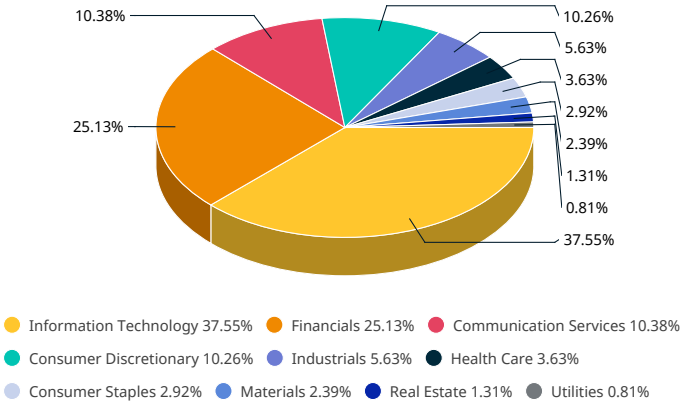
INDEX CHARACTERISTICS

	MSCI Emerging Markets Low Carbon SRI Leaders	MSCI Emerging Markets
Number of Constituents	334	1,165
	Weight (%)	
Largest	21.12	15.87
Smallest	0.00	0.00
Average	0.30	0.09
Median	0.10	0.03

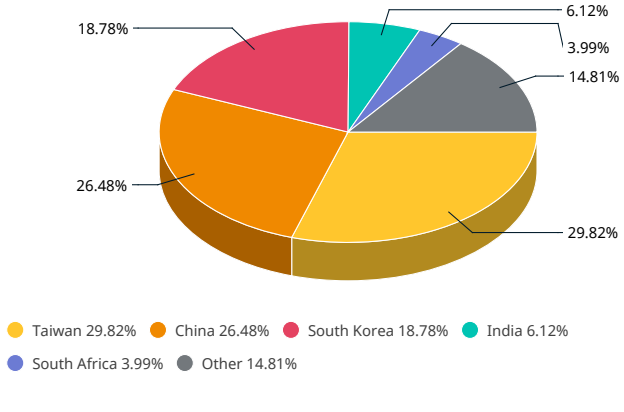
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	21.12	15.87	Info Tech
SK HYNIX	KR	10.46	5.20	Info Tech
TENCENT HOLDINGS LI (CN)	CN	5.97	2.66	Comm Srvcs
ALIBABA GRP HLDG (HK)	CN	4.13	1.84	Cons Discr
CHINA CONSTRUCTION BK H	CN	2.19	0.97	Financials
HDFC BANK	IN	1.65	0.74	Financials
DELTA ELECTRONICS	TW	1.59	0.71	Info Tech
SK SQUARE CO	KR	1.23	0.55	Industrials
SAMSUNG ELECTRO-MECH. CO	KR	1.00	0.44	Info Tech
AL RAJHI BANKING & INV	SA	0.93	0.41	Financials
Total		50.27	29.39	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

* 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 Low Carbon SRI Leaders Index was launched on Mar 09, 2018. 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.

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.