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) (NOV 2010 – OCT 2025)

200 Nov 10 Feb 12 May 13 Aug 14 Nov 15 Feb 17 May 18 Aug 19 Nov 20 Feb 22 May 23 Aug 24 Oct 25

ANNUAL PERFORMANCE (%)

Year	735787	MSCI Emerging Markets
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
2011	-15.11	-18.42

FUNDAMENTALS (OCT 31, 2025)

INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

			ANNUALIZED										
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _N	Since lov 30, 2010	Div Yld (%)	P/E	P/E Fwd	P/BV	
735787	1.69	10.73	25.94	30.62	21.40	3.34	7.20	5.23	2.35	16.28	14.00	2.13	_
MSCI Emerging Markets	4.18	13.06	27.91	32.86	21.10	7.46	7.69	4.28	2.27	17.11	14.20	2.22	

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 - OCT 31, 2025)

				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
735787	1.00	4.18	18.89	17.88	17.74	17.58	0.91	0.10	0.36	0.29	47.56	2021-02-17-2022-10-24
MSCI Emerging Markets	1.00	0.00	4.32	15.58	16.10	16.56	1.00	0.34	0.40	0.24	39.00	2021-02-17-2022-10-24
	¹ Last	12 months	nths ² Based on monthly net returns data ³ B				Based on NY FED Overnight SOFR from Sep			FR from Se	p 1 2021 &	on ICE LIBOR 1M prior that date



MSCI Emerging Markets Low Carbon SRI Leaders Index (USD)

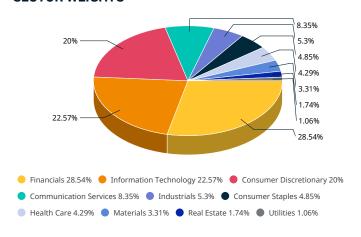
INDEX CHARACTERISTICS

	735787	MSCI Emerging Markets			
Number of	329	1,190			
Constituents					
	Weight (%)				
Largest	17.84	11.89			
Smallest	0.00	0.00			
Average	0.30	0.08			
Median	0.12	0.03			

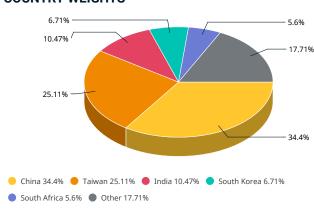
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	17.84	11.89	Info Tech
ALIBABA GRP HLDG (HK)	CN	9.17	3.61	Cons Discr
HDFC BANK	IN	3.17	1.25	Financials
CHINA CONSTRUCTION BK H	CN	2.40	0.94	Financials
MEITUAN B	CN	1.64	0.65	Cons Discr
DELTA ELECTRONICS	TW	1.59	0.62	Info Tech
INFOSYS	IN	1.40	0.55	Info Tech
NASPERS N	ZA	1.38	0.54	Cons Discr
NETEASE	CN	1.22	0.48	Comm Srvcs
PING AN INSURANCE H	CN	1.22	0.48	Financials
Total		41.03	21.01	

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 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.



^{*} 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.

OCT 31, 2025 Index Factsheet

ABOUT MSCI

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