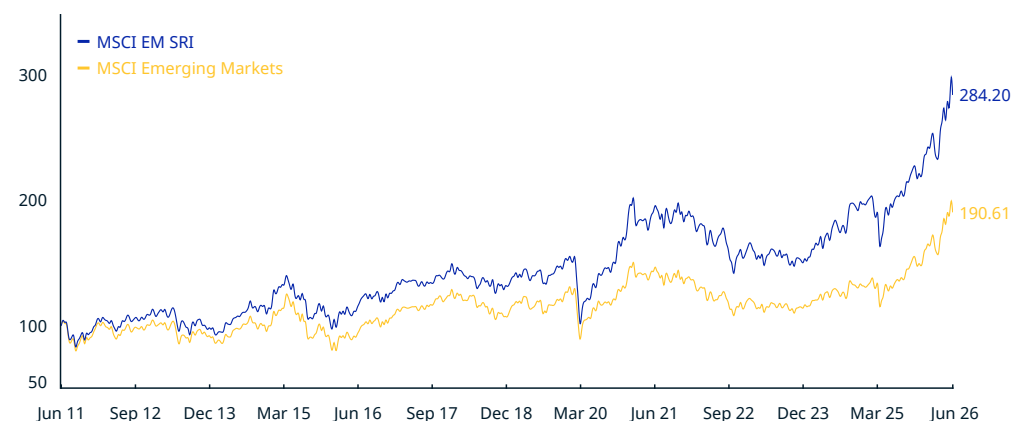


MSCI Emerging Markets SRI Index (EUR)

The MSCI Emerging Markets (EM) SRI Index includes large and mid cap stocks across 24 EM countries*. The index is a capitalization weighted index that provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens. Constituent selection is based on research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (JUN 2011 – JUN 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI EM SRI | MSCI Emerging Markets |
|------|-------------|-----------------------|
| 2025 | 14.44 | 15.13 |
| 2024 | 25.94 | 12.07 |
| 2023 | 2.20 | 3.42 |
| 2022 | -18.79 | -17.28 |
| 2021 | 8.06 | 2.66 |
| 2020 | 14.26 | 6.28 |
| 2019 | 15.79 | 17.54 |
| 2018 | -8.02 | -12.43 |
| 2017 | 15.06 | 18.01 |
| 2016 | 14.07 | 11.83 |
| 2015 | -5.40 | -7.50 |
| 2014 | 16.62 | 8.61 |
| 2013 | -9.98 | -9.08 |
| 2012 | 16.43 | 13.38 |

INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 30, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2011 |
|-----------------------|------|-------|-------|-------|------------|------|-------|------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI EM SRI | 2.05 | 23.16 | 44.42 | 26.73 | 22.03 | 7.59 | 9.35 | 7.10 | |
| MSCI Emerging Markets | 0.36 | 24.27 | 44.66 | 26.02 | 18.44 | 5.39 | 7.22 | 4.18 | |

FUNDAMENTALS (JUN 30, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.82 | 21.56 | 12.98 | 2.93 |
| 1.93 | 18.61 | 11.65 | 2.58 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – JUN 30, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2011 | MAXIMUM DRAWDOWN (%) | Period YYYY-MM-DD |
|-----------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|----------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | | |
| MSCI EM SRI | 0.97 | 5.21 | 24.57 | 16.05 | 17.37 | 16.17 | 1.15 | 0.40 | 0.59 | 0.49 | 34.81 | 2020-01-14–2020-03-23 |
| MSCI Emerging Markets | 1.00 | 0.00 | 5.58 | 15.98 | 15.78 | 14.66 | 0.96 | 0.29 | 0.50 | 0.31 | 36.19 | 2015-04-13–2016-02-11 |

¹ Last 12 months ² Based on monthly price returns data ³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

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 SRI Index was launched on Mar 24, 2014. 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.

INDEX CHARACTERISTICS

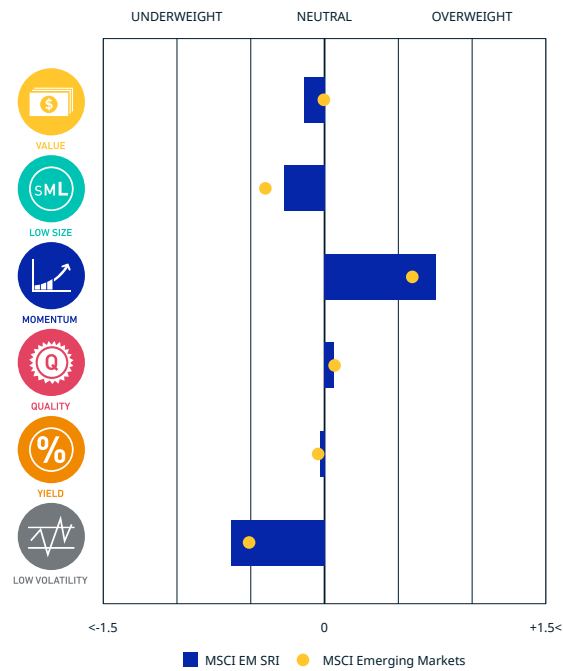
| | MSCI EM SRI | MSCI Emerging Markets |
|-------------------------------|-------------|-----------------------|
| Number of Constituents | 220 | 1,178 |
| | Weight (%) | |
| Largest | 18.90 | 15.08 |
| Smallest | 0.00 | 0.00 |
| Average | 0.45 | 0.08 |
| Median | 0.15 | 0.02 |

TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|--------------------------|---------|---------------|----------------------|-------------|
| TAIWAN SEMICONDUCTOR MFG | TW | 18.90 | 15.08 | Info Tech |
| SK HYNIX | KR | 13.14 | 7.65 | Info Tech |
| DELTA ELECTRONICS | TW | 3.77 | 0.97 | Info Tech |
| SK SQUARE CO | KR | 3.20 | 0.82 | Industrials |
| SAMSUNG ELECTRO-MECH. CO | KR | 2.50 | 0.64 | Info Tech |
| ASE TECHNOLOGY HOLDING | TW | 2.25 | 0.58 | Info Tech |
| UNITED MICROELECTRONICS | TW | 1.85 | 0.47 | Info Tech |
| BHARTI AIRTEL | IN | 1.70 | 0.43 | Comm Svcs |
| ICBC H | CN | 1.69 | 0.43 | Financials |
| NETEASE | CN | 1.43 | 0.37 | Comm Svcs |
| Total | | 50.42 | 27.43 | |

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



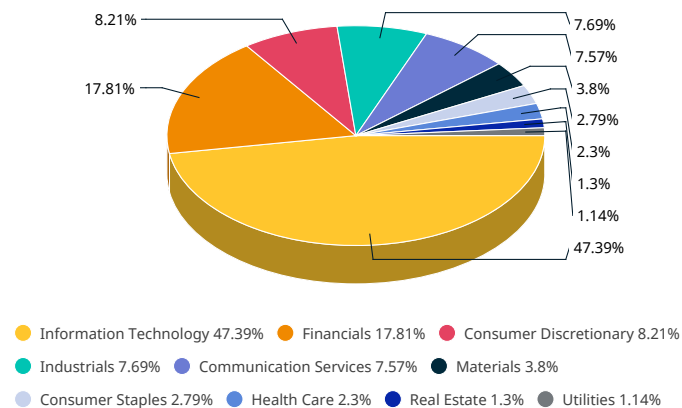
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

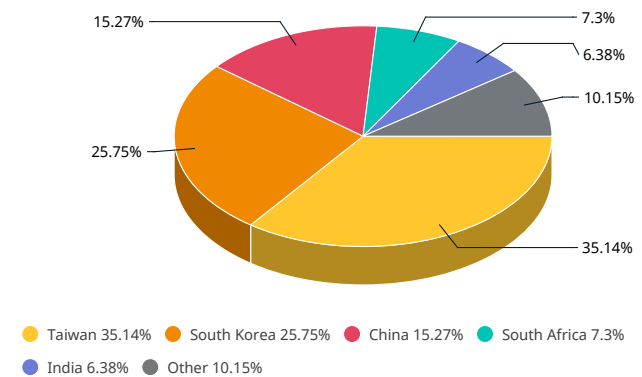
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



COUNTRY WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

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.

