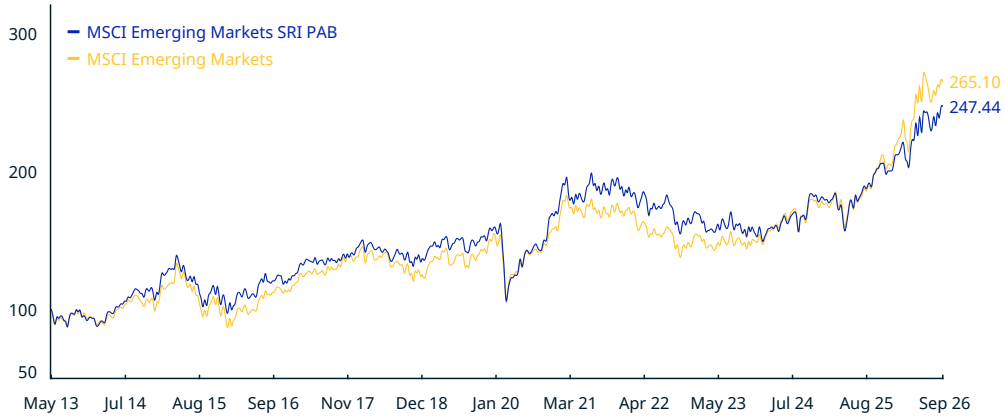
MSCI Emerging Markets SRI Filtered PAB Index (EUR)

The MSCI Emerging Markets SRI Filtered PAB Index is based on the MSCI Emerging Markets Index, its parent index, and includes large and mid-cap securities across 24 Emerging Markets (EM) countries*. The index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. Additionally, the index aims to target sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. The index is designed to align with the minimum requirements for EU Paris Aligned Benchmarks (EU PAB).

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (MAY 2013 – SEP 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets SRI PAB	MSCI Emerging Markets
2025	13.19	17.76
2024	11.93	14.68
2023	-1.21	6.11
2022	-12.90	-14.85
2021	6.23	4.86
2020	11.04	8.54
2019	14.23	20.60
2018	-5.42	-10.26
2017	18.03	20.59
2016	13.00	14.51
2015	-3.68	-5.23
2014	20.10	11.38

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

					ANNUALIZED				FUNDAMENTALS (SEP 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Emerging Markets SRI PAB	2.75	2.45	24.77	22.49	16.12	5.80	7.44	7.03	2.18	19.30	13.80	2.53
MSCI Emerging Markets	1.69	0.28	33.67	27.58	21.22	9.38	8.97	7.58	2.02	14.90	9.72	2.39

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – SEP 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 May 31, 2013	(%)	Period YYYY-MM-DD
MSCI Emerging Markets SRI PAB	0.94	5.18	35.81	14.23	14.60	14.86	0.93	0.32	0.51	0.50	35.47	2020-02-17—2020-03-23
MSCI Emerging Markets	1.00	0.00	5.52	15.73	15.47	14.68	1.13	0.53	0.61	0.53	34.82	2015-04-13—2016-02-11

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

MSCI Emerging Markets SRI Filtered PAB Index (EUR)

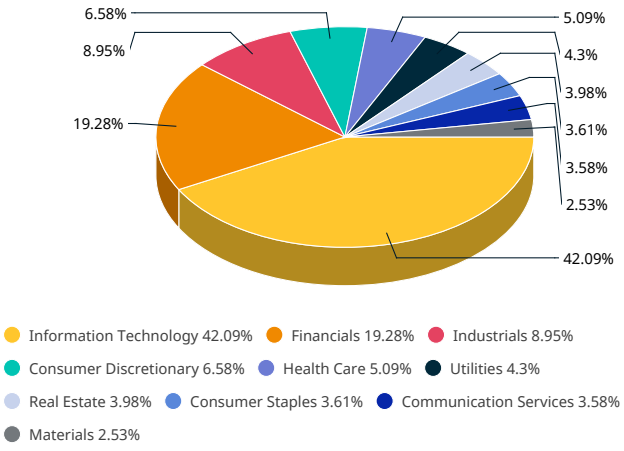
INDEX CHARACTERISTICS

	MSCI Emerging Markets SRI PAB	MSCI Emerging Markets
Number of Constituents	140	1,165
	Weight (%)	
Largest	15.39	15.63
Smallest	0.00	0.00
Average	0.71	0.09
Median	0.32	0.03

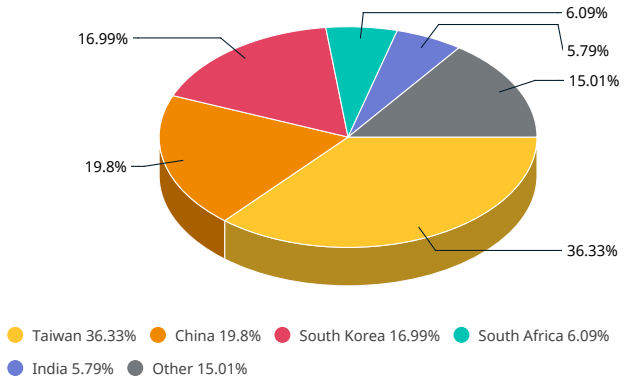
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	15.39	15.63	Info Tech
UNITED MICROELECTRONICS	TW	5.65	0.45	Info Tech
SAMSUNG ELECTRO-MECH. CO	KR	5.39	0.51	Info Tech
DELTA ELECTRONICS	TW	5.18	0.94	Info Tech
ASIA VITAL COMPONENTS	TW	3.67	0.28	Info Tech
SK SQUARE CO	KR	2.62	0.63	Industrials
SAMSUNG SDI CO	KR	2.12	0.19	Info Tech
NETEASE	CN	2.06	0.35	Comm Srvcs
CHINA CONSTRUCTION BK H	CN	1.89	0.86	Financials
MEITUAN B	CN	1.64	0.37	Cons Discr
Total		45.61	20.22	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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 Filtered PAB Index was launched on Jun 26, 2020. 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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