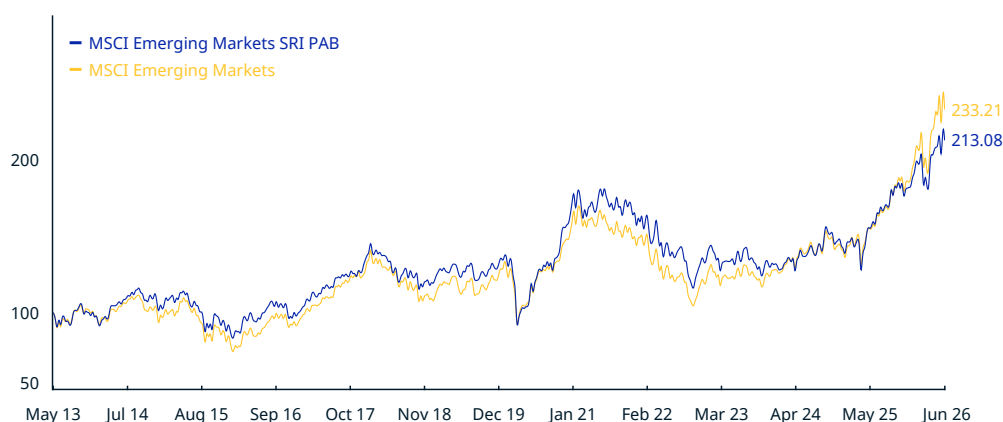


MSCI Emerging Markets SRI Filtered PAB Index (USD)

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 (USD) (MAY 2013 – JUN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets SRI PAB	MSCI Emerging Markets
2025	28.38	33.57
2024	4.93	7.50
2023	2.25	9.83
2022	-18.26	-20.09
2021	-1.27	-2.54
2020	21.03	18.31
2019	12.16	18.42
2018	-9.96	-14.57
2017	34.38	37.28
2016	9.72	11.19
2015	-13.53	-14.92
2014	5.46	-2.19

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Emerging Markets SRI PAB	-0.85	19.31	30.29	16.39	16.39	3.21	7.95	5.95	
MSCI Emerging Markets	-1.41	24.05	43.51	23.85	23.03	7.20	10.07	6.68	

FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.12	21.44	15.55	2.71
1.93	18.61	11.65	2.58

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – JUN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Emerging Markets SRI PAB	0.95	5.21	35.63	16.94	17.85	17.56	0.71	0.07	0.39	0.31	40.24	2018-01-26–2020-03-23
MSCI Emerging Markets	1.00	0.00	5.58	17.94	18.68	17.44	0.99	0.28	0.50	0.35	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 SRI Filtered PAB Index (USD)

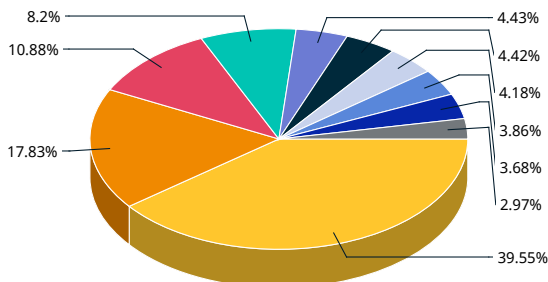
INDEX CHARACTERISTICS

	MSCI Emerging Markets SRI PAB	MSCI Emerging Markets
Number of Constituents	140	1,178
Weight (%)		
Largest	14.67	15.08
Smallest	0.00	0.00
Average	0.71	0.08
Median	0.33	0.02

TOP 10 CONSTITUENTS

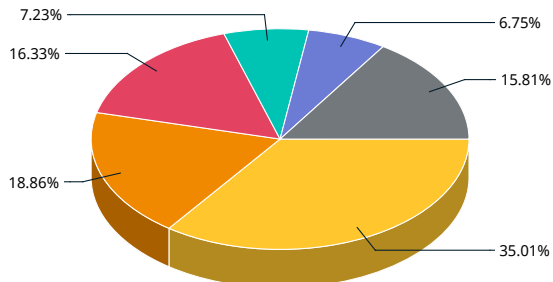
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	14.67	15.08	Info Tech
UNITED MICROELECTRONICS	TW	6.48	0.47	Info Tech
SAMSUNG ELECTRO-MECH. CO	KR	5.92	0.64	Info Tech
DELTA ELECTRONICS	TW	4.67	0.97	Info Tech
SK SQUARE CO	KR	3.84	0.82	Industrials
ASIA VITAL COMPONENTS	TW	3.05	0.21	Info Tech
NETEASE	CN	2.19	0.37	Comm Svcs
NASPERS N	ZA	1.98	0.31	Cons Discr
NEPI ROCKCASTLE	ZA	1.63	0.04	Real Estate
MEITUAN B	CN	1.59	0.36	Cons Discr
Total		46.03	19.26	

SECTOR WEIGHTS



- Information Technology 39.55%
- Financials 17.83%
- Industrials 10.88%
- Consumer Discretionary 8.2%
- Health Care 4.43%
- Utilities 4.42%
- Real Estate 4.18%
- Consumer Staples 3.86%
- Communication Services 3.68%
- Materials 2.97%

COUNTRY WEIGHTS



- Taiwan 35.01%
- China 18.86%
- South Korea 16.33%
- India 7.23%
- South Africa 6.75%
- Other 15.81%

* 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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