

MSCI Emerging Markets Extended ESG Focus Index (USD)

The MSCI Emerging Markets Extended ESG Focus Index is based on MSCI Emerging Markets Index, its parent index, which includes securities across Emerging Markets (EM) countries*. The Index is designed to maximize exposure to positive environmental, social and governance (ESG) factors while exhibiting risk and return characteristics similar to those of the MSCI Emerging Markets Index. The index is constructed by selecting constituents from MSCI Emerging Markets Index through an optimization process that aims to maximize exposure to ESG factors for a target tracking error budget set to 100bps under certain constraints. The index is sector-diversified and targets companies with high ESG ratings in each sector. Tobacco, Controversial Weapons, Producers of or ties with Civilian Firearms, Thermal Coal and Oil Sands are not eligible for inclusion.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Extended ESG	MSCI Emerging Markets
2025	35.66	33.57
2024	6.89	7.50
2023	9.98	9.83
2022	-22.15	-20.09
2021	-2.25	-2.54
2020	19.88	18.31
2019	19.47	18.42
2018	-14.64	-14.57
2017	38.57	37.28
2016	12.96	11.19
2015	-12.81	-14.92

INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI Emerging Markets Extended ESG	10.49	9.73	53.64	24.46	25.11	7.03	10.87	7.93	
MSCI Emerging Markets	9.69	9.39	54.31	25.61	25.15	7.54	10.66	7.41	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.94	18.14	11.89	2.42
1.92	18.60	12.16	2.57

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Emerging Markets Extended ESG	1.01	1.33	29.87	17.97	18.87	17.65	1.08	0.27	0.54	0.40	40.37	2021-02-17–2022-10-24
MSCI Emerging Markets	1.00	0.00	4.49	17.86	18.66	17.45	1.09	0.30	0.53	0.38	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 Extended ESG Focus Index (USD)

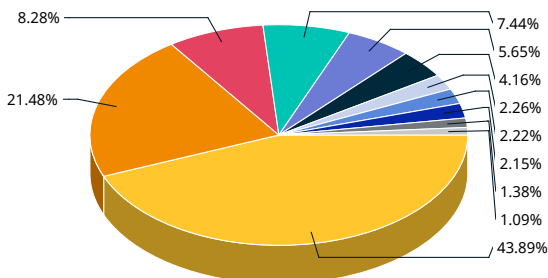
INDEX CHARACTERISTICS

	MSCI Emerging Markets Extended ESG	MSCI Emerging Markets
Number of Constituents	283	1,205
	Weight (%)	
Largest	14.99	14.46
Smallest	0.04	0.00
Average	0.35	0.08
Median	0.17	0.02

TOP 10 CONSTITUENTS

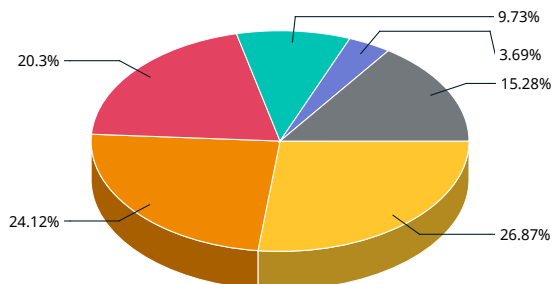
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	14.99	14.46	Info Tech
SAMSUNG ELECTRONICS CO	KR	8.07	7.78	Info Tech
SK HYNIX	KR	7.07	6.60	Info Tech
TENCENT HOLDINGS LI (CN)	CN	2.64	2.72	Comm Svcs
ALIBABA GRP HLDG (HK)	CN	1.95	2.07	Cons Discr
MEDIATEK INC	TW	1.48	1.64	Info Tech
DELTA ELECTRONICS	TW	1.46	1.19	Info Tech
CHINA CONSTRUCTION BK H	CN	1.21	0.81	Financials
CHUNGHWA TELECOM CO	TW	1.05	0.13	Comm Svcs
SAMSUNG ELECTRONICS PREF	KR	0.94	0.86	Info Tech
Total		40.85	38.26	

SECTOR WEIGHTS



- Information Technology 43.89%
- Financials 21.48%
- Consumer Discretionary 8.28%
- Communication Services 7.44%
- Industrials 5.65%
- Materials 4.16%
- Consumer Staples 2.26%
- Energy 2.22%
- Health Care 2.15%
- Utilities 1.38%
- Real Estate 1.09%

COUNTRY WEIGHTS



- Taiwan 26.87%
- South Korea 24.12%
- China 20.3%
- India 9.73%
- South Africa 3.69%
- Other 15.28%

* EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI Emerging Markets Extended ESG Focus Index was launched on Mar 27, 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.

