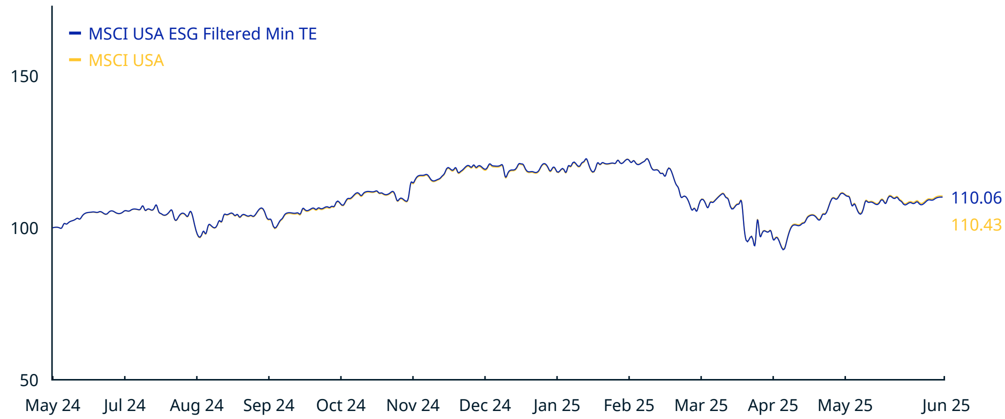
MSCI USA ESG Filtered Min TE Index (EUR)

The MSCI USA ESG Filtered Min TE Index is based on the MSCI USA Index, it's parent Index which captures large and mid cap stocks across the US market. The Index aims to represent the performance of a strategy that is designed to exclude companies based on ESG and climate change criteria. Further, based on the companies' ESG Scores, the index excludes 20% of the number of stocks in the MSCI USA Index . As a final step, the Index aims to minimize the tracking error relative to the MSCI USA Index through an optimization process.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (MAY 2024 – JUN 2025)



INDEX PERFORMANCE — NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 31, 2024
MSCI USA ESG Filtered Min TE	1.57	2.22	4.87	-6.91	na	na	na	9.26
MSCI USA	1.65	2.37	5.30	-6.38	na	na	na	9.60

FUNDAMENTALS (JUN 30, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA ESG Filtered Min TE	1.22	27.31	22.46	5.33
MSCI USA	1.24	27.53	22.65	5.31

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

		ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2024	(%)	Period YYYY-MM-DD
MSCI USA ESG Filtered Min TE	9.69	na	na	na	na	na	na	0.43	24.18	2025-02-19—2025-04-21
MSCI USA	2.06	na	na	na	na	na	na	0.45	24.05	2025-02-19—2025-04-21

[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 USA ESG Filtered Min TE Index (EUR)

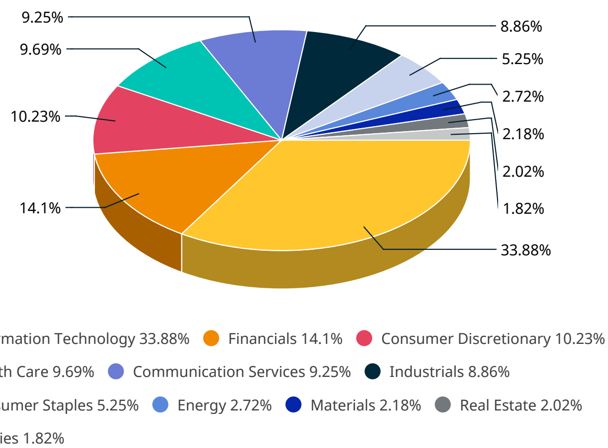
INDEX CHARACTERISTICS

	MSCI USA ESG Filtered Min TE
Number of Constituents	457
	Mkt Cap (EUR Millions)
Index	43,679,336.96
Largest	3,132,783.14
Smallest	3,489.08
Average	95,578.42
Median	39,482.73

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
NVIDIA	3,132.78	7.17	Info Tech
MICROSOFT CORP	2,832.75	6.49	Info Tech
APPLE	2,474.19	5.66	Info Tech
AMAZON.COM	1,684.38	3.86	Cons Discr
META PLATFORMS A	1,269.69	2.91	Comm Srvcs
BROADCOM	995.59	2.28	Info Tech
ALPHABET A	774.47	1.77	Comm Srvcs
ALPHABET C	749.44	1.72	Comm Srvcs
TESLA	739.53	1.69	Cons Discr
JPMORGAN CHASE & CO	642.83	1.47	Financials
Total	15,295.65	35.02	

SECTOR WEIGHTS



The MSCI USA ESG Filtered Min TE Index was launched on Oct 16, 2024. 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 is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.