

MSCI USA ESG Filtered Min TE Index (EUR)

The MSCI USA ESG Filtered Min TE Index is based on the MSCI USA Index, its 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)

FUNDAMENTALS (JUN 30, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Div Yld (%) | P/E | P/E Fwd | P/BV |
|------------------------------|------|------|------|-------|------------|------|-------|--------------------|-------------|-------|---------|------|
| | | | | | 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 | 1.22 | 27.31 | 22.46 | 5.33 |
| MSCI USA | 1.65 | 2.37 | 5.30 | -6.38 | na | na | na | 9.60 | 1.24 | 27.53 | 22.65 | 5.31 |

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

| | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | | MAXIMUM DRAWDOWN | | |
|------------------------------|---------------------------|-------------------------------------|------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|--|
| | | 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

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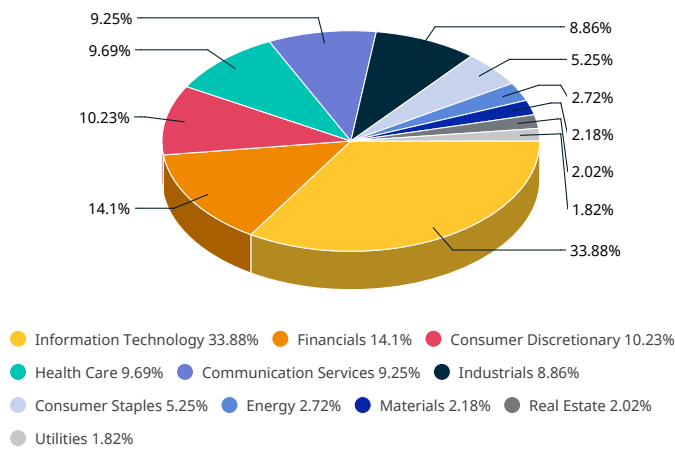
INDEX CHARACTERISTICS

| 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

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