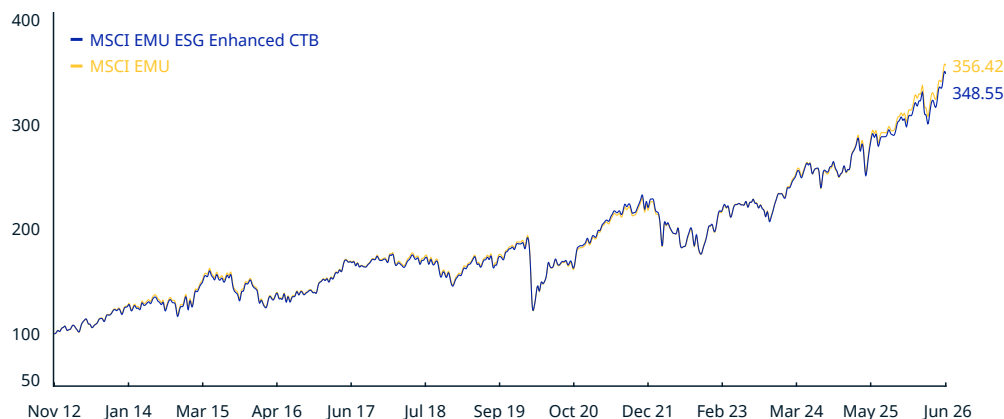


MSCI EMU ESG Enhanced CTB Index (EUR)

The MSCI EMU ESG Enhanced CTB Index is based on the MSCI EMU Index, its parent index, and includes large and mid-cap securities across 10 Developed Markets (DM)* in the EMU. The Index is designed to exceed the minimum requirements of the EU Climate Transition Benchmark (CTB) while applying specific controversial business involvement or fossil fuel-based exclusions and maintaining an ESG Score that is equivalent or higher than their corresponding market cap weighted index (MSCI EMU Index). Additionally, the index aims to exceed the minimum technical requirements laid out for EU Climate Transition Benchmarks in the EU Delegated Acts.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2012 – JUN 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI EMU ESG Enhanced CTB | MSCI EMU |
|------|---------------------------|----------|
| 2025 | 21.21 | 23.70 |
| 2024 | 9.98 | 9.49 |
| 2023 | 18.28 | 18.78 |
| 2022 | -13.32 | -12.47 |
| 2021 | 22.39 | 22.16 |
| 2020 | 0.90 | -1.02 |
| 2019 | 25.59 | 25.47 |
| 2018 | -13.01 | -12.71 |
| 2017 | 12.22 | 12.49 |
| 2016 | 5.16 | 4.37 |
| 2015 | 10.14 | 9.81 |
| 2014 | 3.65 | 4.32 |
| 2013 | 22.63 | 23.36 |

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

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 30, 2012 | FUNDAMENTALS (JUN 30, 2026) | | | |
|---------------------------|------|-------|-------|-------|------------|-------|-------|-------------|--------------------|-----------------------------|---------|------|--|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Div Yld (%) | | P/E | P/E Fwd | P/BV | |
| MSCI EMU ESG Enhanced CTB | 3.91 | 15.54 | 22.34 | 11.99 | 15.38 | 10.18 | 10.35 | 9.62 | 2.68 | 19.22 | 15.49 | 2.29 | |
| MSCI EMU | 4.18 | 15.31 | 23.34 | 12.52 | 16.23 | 10.92 | 10.51 | 9.80 | 2.70 | 18.84 | 15.32 | 2.30 | |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – JUN 30, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Nov 30, 2012 | MAXIMUM DRAWDOWN | |
|---------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI EMU ESG Enhanced CTB | 1.00 | 0.85 | 28.65 | 11.90 | 14.45 | 15.22 | 1.02 | 0.61 | 0.68 | 0.66 | 37.15 | 2020-02-19–2020-03-18 |
| MSCI EMU | 1.00 | 0.00 | 3.88 | 11.79 | 14.23 | 15.20 | 1.10 | 0.67 | 0.69 | 0.67 | 38.07 | 2020-02-19–2020-03-18 |

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 EMU ESG Enhanced CTB Index (EUR)

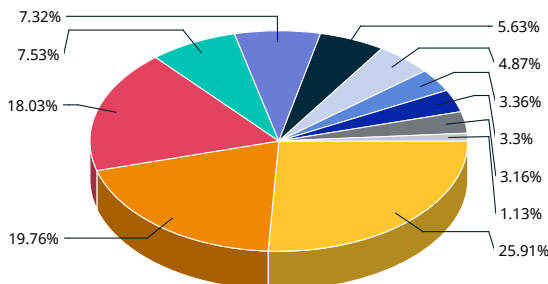
INDEX CHARACTERISTICS

| | MSCI EMU ESG Enhanced CTB | MSCI EMU |
|-------------------------------|---------------------------|----------|
| Number of Constituents | 207 | 221 |
| | Weight (%) | |
| Largest | 10.20 | 9.91 |
| Smallest | 0.03 | 0.03 |
| Average | 0.48 | 0.45 |
| Median | 0.19 | 0.19 |

TOP 10 CONSTITUENTS

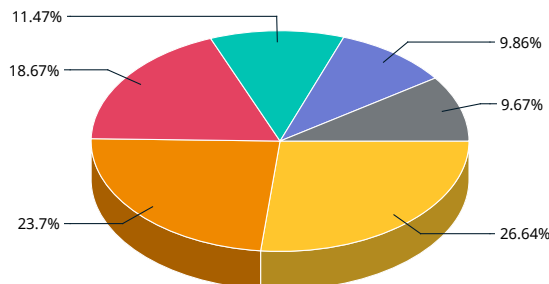
| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|--------------------|---------|---------------|----------------------|-------------|
| ASML HLDG | NL | 10.20 | 9.91 | Info Tech |
| SCHNEIDER ELECTRIC | FR | 3.35 | 2.32 | Industrials |
| SIEMENS | DE | 3.21 | 3.10 | Industrials |
| BANCO SANTANDER | ES | 2.89 | 2.57 | Financials |
| ALLIANZ | DE | 2.80 | 2.34 | Financials |
| IBERDROLA | ES | 2.61 | 1.97 | Utilities |
| SAP | DE | 2.19 | 2.08 | Info Tech |
| BBVA | ES | 1.92 | 1.83 | Financials |
| TOTALENERGIES | FR | 1.91 | 1.99 | Energy |
| LVMH MOET HENNESSY | FR | 1.87 | 1.79 | Cons Discr |
| Total | | 32.94 | 29.89 | |

SECTOR WEIGHTS



- Financials 25.91%
- Industrials 19.76%
- Information Technology 18.03%
- Consumer Discretionary 7.53%
- Utilities 7.32%
- Health Care 5.63%
- Consumer Staples 4.87%
- Materials 3.36%
- Communication Services 3.3%
- Energy 3.16%
- Real Estate 1.13%

COUNTRY WEIGHTS



- France 26.64%
- Germany 23.7%
- Netherlands 18.67%
- Spain 11.47%
- Italy 9.86%
- Other 9.67%

*DM countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

The MSCI EMU ESG Enhanced CTB Index was launched on Jan 15, 2019. 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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