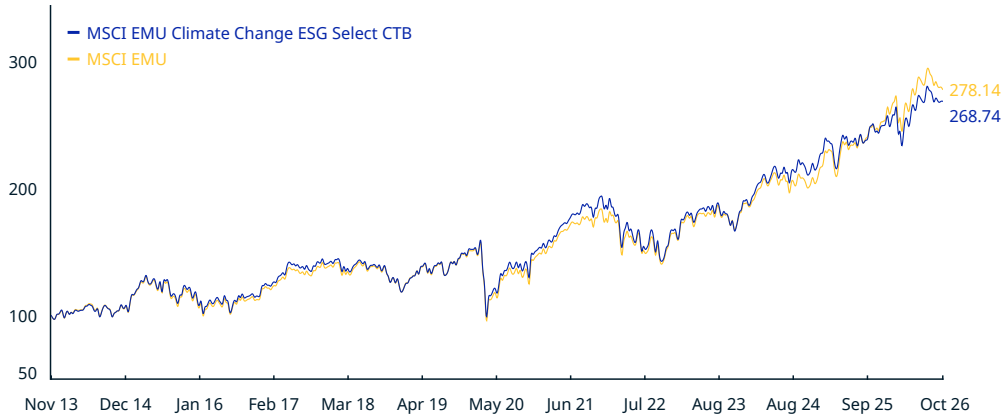
MSCI EMU Climate Change ESG Select CTB Index (EUR)

The MSCI EMU Climate Change ESG Select 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 EMU. The index aims to incorporate additional business exclusion screens including Nuclear Weapons, Tobacco, Thermal Coal, Nuclear Power and Unconventional Oil & Gas. Additionally, companies that not in compliance with the United Nations Global Compact principles are also excluded from the index. Only companies rated BB and above are eligible for inclusion in the index. The index is finally diversified by capping issuers in the index at 10%.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (NOV 2013 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU Climate Change ESG Select CTB	MSCI EMU
2025	15.96	23.70
2024	13.60	9.49
2023	19.61	18.78
2022	-16.77	-12.47
2021	25.32	22.16
2020	1.29	-1.02
2019	26.45	25.47
2018	-14.48	-12.71
2017	12.67	12.49
2016	4.67	4.37
2015	10.96	9.81
2014	4.63	4.32

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI EMU Climate Change ESG Select CTB	-0.59	-1.17	8.59	6.90	16.83	7.51	8.73	7.94
MSCI EMU	-1.58	-2.57	11.96	9.06	18.06	9.28	9.33	8.23

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU Climate Change ESG Select CTB	2.82	18.35	14.84	2.36
MSCI EMU	2.84	17.38	13.83	2.23

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – OCT 30, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI EMU Climate Change ESG Select CTB	1.00	2.19	13.85	11.82	14.91	15.39	1.16	0.42	0.57	0.54	36.78	2020-02-19—2020-03-18
MSCI EMU	1.00	0.00	4.02	11.21	14.13	15.19	1.30	0.55	0.61	0.56	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 Climate Change ESG Select CTB Index (EUR)

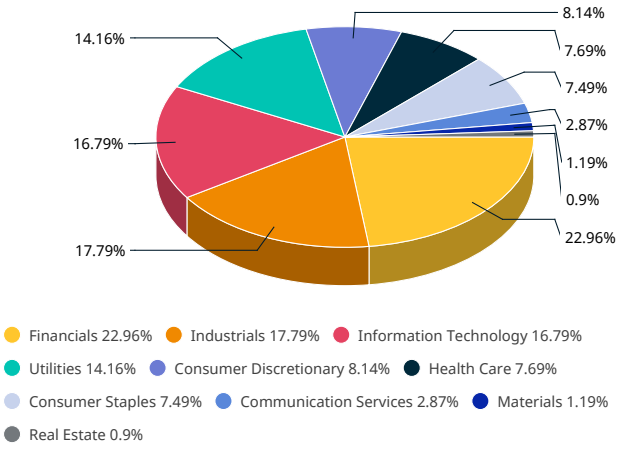
INDEX CHARACTERISTICS

	MSCI EMU Climate Change ESG Select CTB	MSCI EMU
Number of Constituents	172	214
	Weight (%)	
Largest	8.25	8.49
Smallest	0.01	0.04
Average	0.58	0.47
Median	0.26	0.22

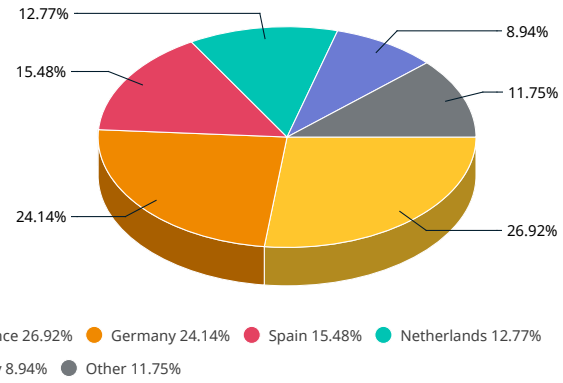
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
IBERDROLA	ES	8.25	2.13	Utilities
SAP	DE	7.54	3.32	Info Tech
SCHNEIDER ELECTRIC	FR	6.22	2.02	Industrials
ASML HLDG	NL	4.92	8.49	Info Tech
L'OREAL	FR	2.69	1.62	Cons Staples
SIEMENS	DE	2.51	2.98	Industrials
ALLIANZ	DE	2.43	2.58	Financials
SANOFI	FR	2.30	1.35	Health Care
LVMH MOET HENNESSY	FR	2.06	1.49	Cons Discr
BANCO SANTANDER	ES	1.96	2.24	Financials
Total		40.89	28.22	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

The MSCI EMU Climate Change ESG Select CTB Index was launched on Dec 13, 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.

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