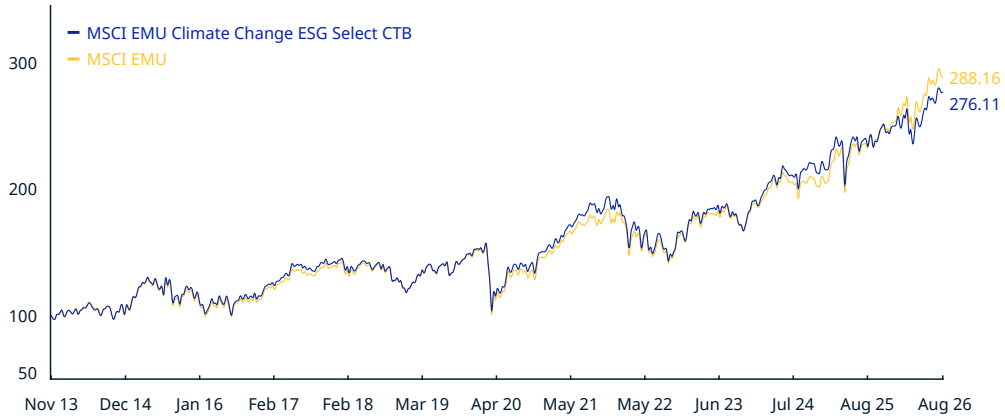
MSCI EMU Climate Change ESG Select CTB Index (EUR)

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 – AUG 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 (%) (AUG 31, 2026)

					ANNUALIZED				FUNDAMENTALS (AUG 31, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU Climate Change ESG Select CTB	1.54	4.97	16.84	9.83	14.89	8.07	9.17	8.28	2.71	18.96	15.63	2.41
MSCI EMU	0.94	4.61	22.15	12.99	16.87	10.19	9.86	8.64	2.71	18.05	14.83	2.29

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – AUG 31, 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	2.18	17.12	12.35	15.09	15.36	0.96	0.46	0.60	0.56	36.78	2020-02-19—2020-03-18
MSCI EMU	1.00	0.00	3.88	11.55	14.23	15.15	1.17	0.62	0.65	0.58	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)

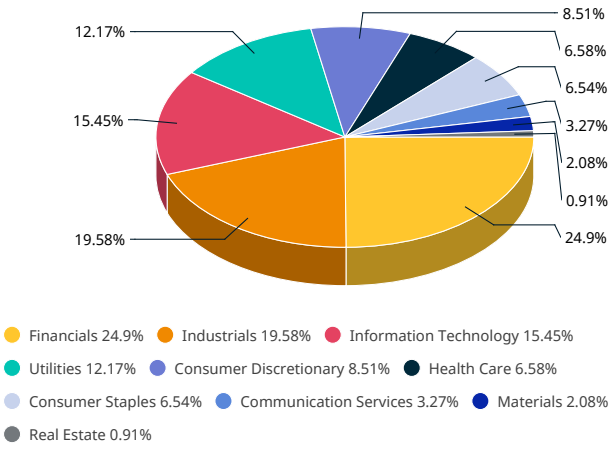
INDEX CHARACTERISTICS

	MSCI EMU Climate Change ESG Select CTB	MSCI EMU
Number of Constituents	174	220
	Weight (%)	
Largest	8.01	8.34
Smallest	0.01	0.04
Average	0.57	0.45
Median	0.23	0.20

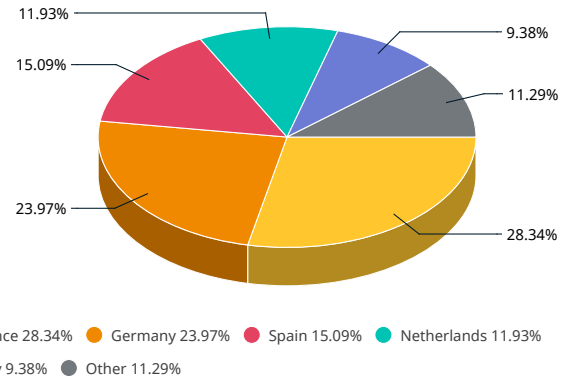
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SCHNEIDER ELECTRIC	FR	8.01	2.39	Industrials
IBERDROLA	ES	7.06	1.84	Utilities
SAP	DE	6.88	2.95	Info Tech
ASML HLDG	NL	4.58	8.34	Info Tech
SIEMENS	DE	2.79	3.14	Industrials
BANCO SANTANDER	ES	2.47	2.67	Financials
ALLIANZ	DE	2.47	2.54	Financials
LVMH MOET HENNESSY	FR	2.32	1.67	Cons Discr
L'OREAL	FR	2.16	1.37	Cons Staples
SANOFI	FR	2.02	1.24	Health Care
Total		40.75	28.15	

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.

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.