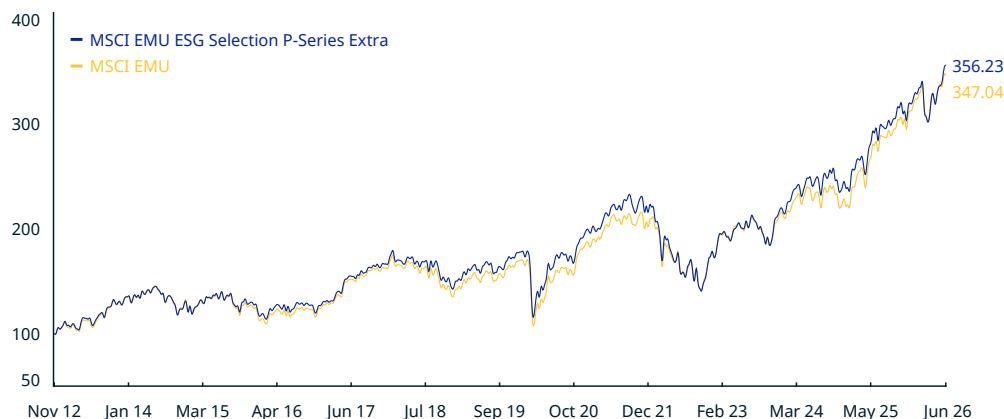


# MSCI EMU ESG Selection P-Series Extra Index (USD)

The MSCI EMU ESG Selection P-Series Extra Index is based on the parent index, MSCI EMU Index which covers large and mid-cap stocks across 10 developed markets (DM) countries\* in the EMU. The index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. Overall the Index targets coverage of 50% of the underlying MSCI EMU Index.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2012 – JUN 2026)



## ANNUAL PERFORMANCE (%)

| Year | MSCI EMU ESG Selection P-Series Extra | MSCI EMU |
|------|---------------------------------------|----------|
| 2025 | 34.17                                 | 41.33    |
| 2024 | 8.98                                  | 3.43     |
| 2023 | 26.82                                 | 23.85    |
| 2022 | -22.99                                | -17.21   |
| 2021 | 15.24                                 | 14.27    |
| 2020 | 9.76                                  | 8.50     |
| 2019 | 23.57                                 | 24.23    |
| 2018 | -13.85                                | -16.23   |
| 2017 | 29.03                                 | 28.99    |
| 2016 | 1.72                                  | 2.19     |
| 2015 | 2.49                                  | -0.76    |
| 2014 | -8.05                                 | -7.73    |
| 2013 | 29.22                                 | 30.03    |

## INDEX PERFORMANCE – GROSS RETURNS (%) (JUN 30, 2026)

|                                       | 1 Mo | 3 Mo  | 1 Yr  | YTD   | ANNUALIZED |       |       |                    | Since Nov 30, 2012 |
|---------------------------------------|------|-------|-------|-------|------------|-------|-------|--------------------|--------------------|
|                                       |      |       |       |       | 3 Yr       | 5 Yr  | 10 Yr | Since Nov 30, 2012 |                    |
| MSCI EMU ESG Selection P-Series Extra | 5.00 | 18.68 | 19.48 | 10.93 | 19.80      | 10.27 | 11.45 | 9.80               |                    |
| MSCI EMU                              | 2.12 | 14.94 | 20.95 | 10.12 | 18.91      | 10.95 | 11.63 | 9.59               |                    |

## FUNDAMENTALS (JUN 30, 2026)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.43        | 21.76 | 17.78   | 3.04 |
| 2.70        | 18.84 | 15.32   | 2.30 |

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

|                                       | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | 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 Selection P-Series Extra | 0.97 | 2.87               | 10.84                     | 16.08                               | 19.44 | 18.29 | 0.92                        | 0.42 | 0.56  | 0.52               | 41.33            | 2021-09-06–2022-09-29 |
| MSCI EMU                              | 1.00 | 0.00               | 3.88                      | 15.20                               | 18.38 | 18.35 | 0.91                        | 0.47 | 0.56  | 0.50               | 39.88            | 2018-01-25–2020-03-18 |

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly gross returns data <sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI EMU ESG Selection P-Series Extra Index (USD)

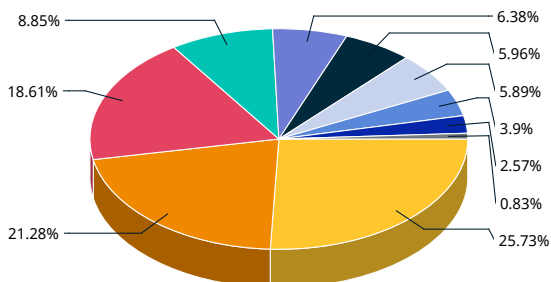
## INDEX CHARACTERISTICS

|                               | MSCI EMU ESG Selection P-Series Extra | MSCI EMU |
|-------------------------------|---------------------------------------|----------|
| <b>Number of Constituents</b> | 100                                   | 221      |
|                               | Weight (%)                            |          |
| <b>Largest</b>                | 18.61                                 | 9.91     |
| <b>Smallest</b>               | 0.08                                  | 0.03     |
| <b>Average</b>                | 1.00                                  | 0.45     |
| <b>Median</b>                 | 0.42                                  | 0.19     |

## TOP 10 CONSTITUENTS

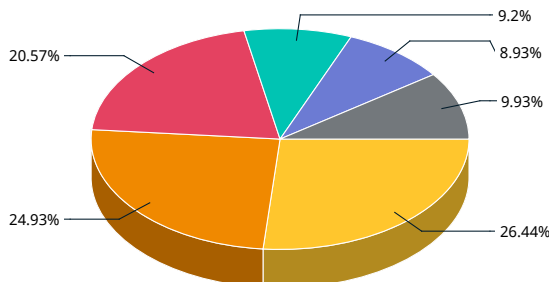
|                    | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector       |
|--------------------|---------|---------------|----------------------|--------------|
| ASML HLDG          | NL      | 18.61         | 9.91                 | Info Tech    |
| SIEMENS            | DE      | 6.53          | 3.10                 | Industrials  |
| ALLIANZ            | DE      | 4.92          | 2.34                 | Financials   |
| SCHNEIDER ELECTRIC | FR      | 4.89          | 2.32                 | Industrials  |
| BBVA               | ES      | 3.85          | 1.83                 | Financials   |
| AIR LIQUIDE        | FR      | 3.45          | 1.64                 | Materials    |
| L'OREAL            | FR      | 2.88          | 1.37                 | Cons Staples |
| INTESA SANPAOLO    | IT      | 2.61          | 1.24                 | Financials   |
| AXA                | FR      | 2.15          | 1.02                 | Financials   |
| INDITEX            | ES      | 1.88          | 0.89                 | Cons Discr   |
| <b>Total</b>       |         | <b>51.78</b>  | <b>25.66</b>         |              |

## SECTOR WEIGHTS



- Financials 25.73%
- Industrials 21.28%
- Information Technology 18.61%
- Consumer Discretionary 8.85%
- Health Care 6.38%
- Consumer Staples 5.96%
- Materials 5.89%
- Communication Services 3.9%
- Utilities 2.57%
- Real Estate 0.83%

## COUNTRY WEIGHTS



- France 26.44%
- Netherlands 24.93%
- Germany 20.57%
- Spain 9.2%
- Italy 8.93%
- Other 9.93%

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

The MSCI EMU ESG Selection P-Series Extra Index was launched on Jan 10, 2018. 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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