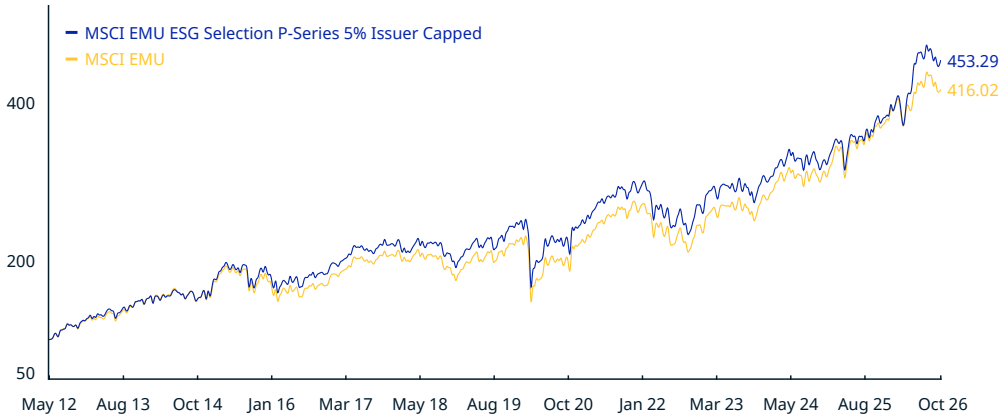
MSCI EMU ESG Selection P-Series 5% Issuer Capped Index (EUR)

The MSCI EMU ESG Selection P-Series 5% Issuer Capped Index captures large and mid-cap stocks across 10 Developed Markets (DM) countries* in EMU. The Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a capped version of the MSCI EMU Selection Index and limits concentration risk by constraining the maximum weight of a company to 5%. Constituent selection is based on the research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (MAY 2012 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU ESG Selection P-Series 5% Issuer Capped	MSCI EMU
2025	19.16	23.70
2024	6.07	9.49
2023	16.69	18.78
2022	-11.35	-12.47
2021	20.74	22.16
2020	-0.35	-1.02
2019	25.94	25.47
2018	-10.36	-12.71
2017	11.18	12.49
2016	7.07	4.37
2015	14.11	9.81
2014	5.42	4.32
2013	22.17	23.36

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

					ANNUALIZED				FUNDAMENTALS (OCT 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU ESG Selection P-Series 5% Issuer Capped	-0.15	-1.46	19.64	17.19	17.80	9.24	9.39	11.05	2.83	18.89	14.89	2.48
MSCI EMU	-1.58	-2.57	11.96	9.06	18.06	9.28	9.33	10.39	2.84	17.38	13.83	2.23

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – 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 May 31, 2012	(%)	Period YYYY-MM-DD
MSCI EMU ESG Selection P-Series 5% Issuer Capped	0.97	2.66	25.54	12.64	14.80	15.06	1.15	0.53	0.62	0.76	35.87	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	0.71	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 Selection P-Series 5% Issuer Capped Index (EUR)

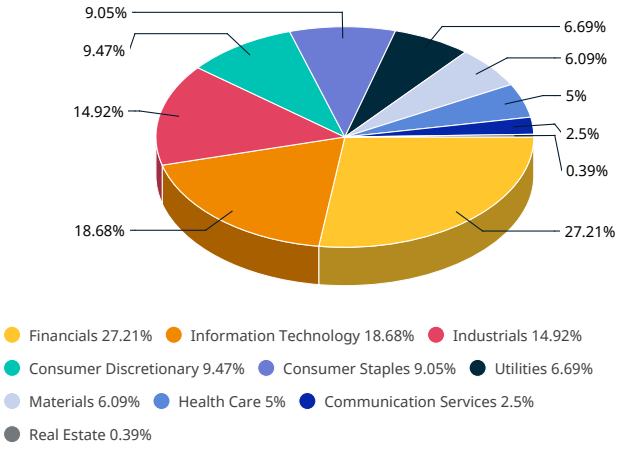
INDEX CHARACTERISTICS

	MSCI EMU ESG Selection P-Series 5% Issuer Capped	MSCI EMU
Number of Constituents	98	214
	Weight (%)	
Largest	8.37	8.49
Smallest	0.10	0.04
Average	1.02	0.47
Median	0.48	0.22

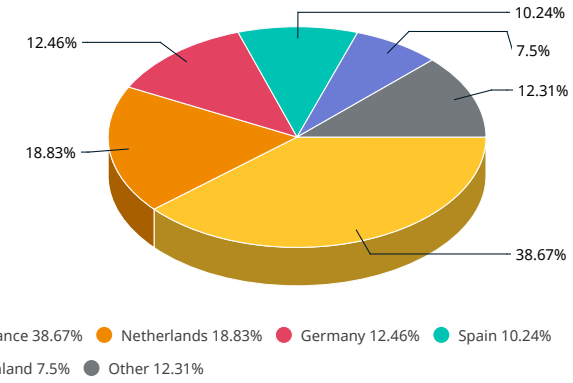
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	8.37	8.49	Info Tech
DASSAULT SYSTEMES	FR	5.84	0.26	Info Tech
ALLIANZ	DE	5.09	2.58	Financials
IBERDROLA	ES	4.59	2.13	Utilities
NOKIA CORP	FI	4.47	0.60	Info Tech
SCHNEIDER ELECTRIC	FR	4.10	2.02	Industrials
AIR LIQUIDE	FR	3.76	1.74	Materials
L'OREAL	FR	3.50	1.62	Cons Staples
LVMH MOET HENNESSY	FR	3.20	1.49	Cons Discr
BNP PARIBAS	FR	2.84	1.32	Financials
Total		45.76	22.26	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

*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 5% Issuer Capped Index was launched on Jun 15, 2020. 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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