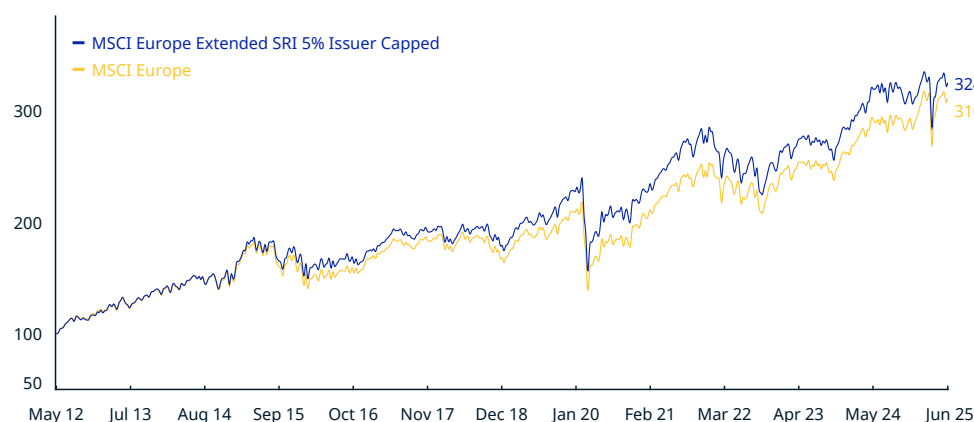


MSCI Europe Extended SRI 5% Issuer Capped Index (EUR)

The MSCI Europe Extended SRI 5% Issuer Capped Index captures large and mid-cap stocks across 15 Developed Markets (DM) countries* in Europe. The Index is a benchmark for investors seeking exposure to companies with strong sustainability profiles while avoiding products whose social or environmental impact is considered to be negative by values investors. The index is a capped version of the MSCI Europe Extended SRI Index that limits company concentration by constraining the maximum weight of a company to 5%. The index is part of the MSCI Global Socially Responsible Investment (SRI) Index series. Constituent selection is based on 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 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Extended SRI 5% Issuer Capped	MSCI Europe
2024	7.78	8.59
2023	16.92	15.83
2022	-13.70	-9.49
2021	26.62	25.13
2020	-1.06	-3.32
2019	29.03	26.05
2018	-8.57	-10.57
2017	10.02	10.24
2016	1.93	2.58
2015	12.30	8.22
2014	7.62	6.84
2013	21.32	19.82

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI Europe Extended SRI 5% Issuer Capped	-1.86	2.30	2.25	5.20	10.98	9.59	6.50	9.42	
MSCI Europe	-1.30	2.49	8.08	8.55	12.77	11.39	6.22	9.05	

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.06	16.65	15.04	2.42
3.13	15.91	14.28	2.13

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Extended SRI 5% Issuer Capped	0.98	1.96	15.17	13.07	13.91	13.69	0.65	0.63	0.49	0.73	33.98	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.42	12.73	13.62	13.89	0.79	0.76	0.47	0.70	35.25	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 Europe Extended SRI 5% Issuer Capped Index (EUR)

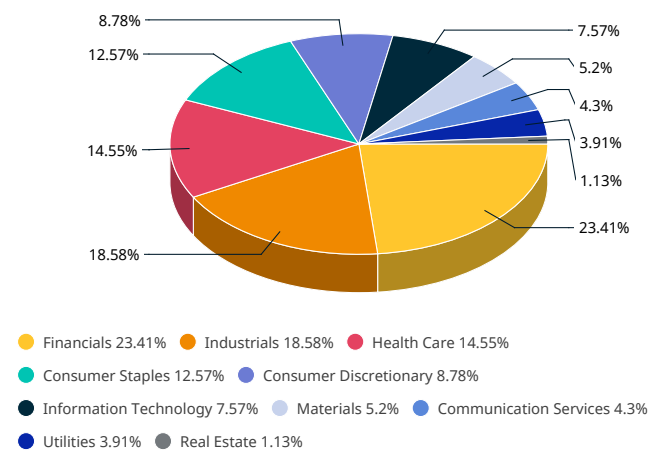
INDEX CHARACTERISTICS

	MSCI Europe Extended SRI 5% Issuer Capped	MSCI Europe
Number of Constituents	206	402
	Weight (%)	
Largest	4.98	2.54
Smallest	0.05	0.02
Average	0.49	0.25
Median	0.21	0.11

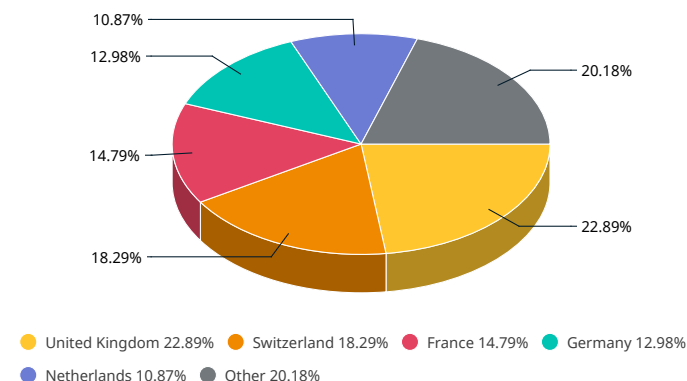
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	4.98	2.51	Info Tech
NESTLE	CH	4.13	2.08	Cons Staples
NOVARTIS	CH	3.65	1.84	Health Care
NOVO NORDISK B	DK	3.54	1.79	Health Care
ASTRAZENECA	GB	3.42	1.72	Health Care
HSBC HOLDINGS (GB)	GB	3.40	1.71	Financials
SIEMENS	DE	3.09	1.56	Industrials
ALLIANZ	DE	2.48	1.25	Financials
UNILEVER PLC (GB)	GB	2.41	1.22	Cons Staples
SCHNEIDER ELECTRIC	FR	2.31	1.16	Industrials
Total		33.42	16.84	

SECTOR WEIGHTS



COUNTRY WEIGHTS



*DM countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

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

The MSCI Europe Extended SRI 5% Issuer Capped Index was launched on Jun 10, 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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