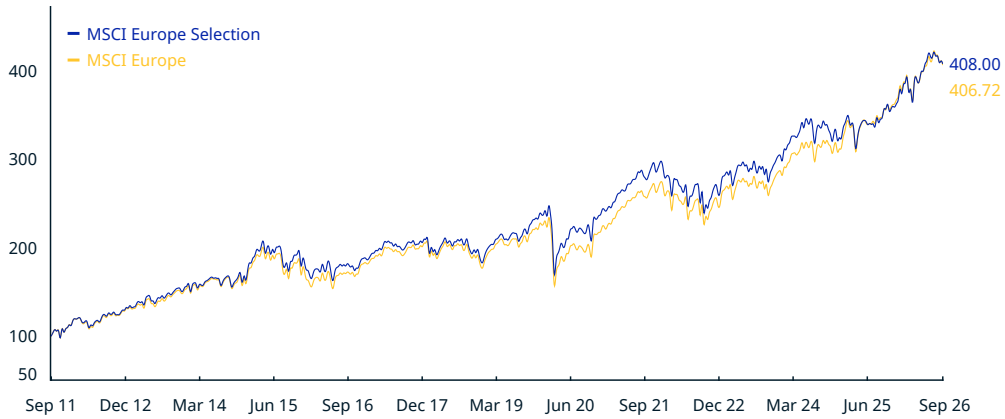
MSCI Europe Selection Index (EUR)

The MSCI Europe Selection Index is a free float-adjusted market capitalization-weighted index designed to represent the performance of companies that are selected from the MSCI Europe Index ("Parent Index") based on Environmental, Social and Governance (ESG) criteria. These criteria exclude constituents based on involvement in specific business activities, as well as ESG ratings and exposure to Controversies. The Indexes are derived from the MSCI Europe Index and aim to achieve sector weights that reflect the sector weights of the corresponding Parent Index. the MSCI Europe Selection Index consists of Large and Mid cap companies across 15 developed markets countries*. The Index construction targets 50% free float-adjusted market capitalization coverage of each Global Industry Classification Standard (GICS®) sector by selecting constituents primarily based on criteria including the ESG rating, and the company's industry-adjusted ESG score. The Index is a member of the MSCI Selection Index series.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (SEP 2011 – SEP 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Selection	MSCI Europe
2025	13.36	19.39
2024	6.34	8.59
2023	16.71	15.83
2022	-12.08	-9.49
2021	24.76	25.13
2020	0.28	-3.32
2019	27.98	26.05
2018	-9.41	-10.57
2017	9.00	10.24
2016	0.19	2.58
2015	12.16	8.22
2014	7.19	6.84
2013	20.81	19.82
2012	18.34	17.29

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Aug 31, 2010
MSCI Europe Selection	-1.89	-2.23	17.26	11.23	12.64	8.31	8.53	8.70
MSCI Europe	-2.40	-1.00	16.49	9.64	14.80	9.92	9.04	8.60

FUNDAMENTALS (SEP 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Selection	2.81	18.21	14.91	2.80
MSCI Europe	2.87	16.65	14.20	2.48

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – SEP 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Aug 31, 2010	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI Europe Selection	0.98	1.93	10.92	10.93	12.92	13.19	0.90	0.53	0.63	0.67	33.92	2020-02-19—2020-03-18
MSCI Europe	1.00	0.00	3.65	10.46	12.48	13.25	1.11	0.66	0.66	0.66	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

The MSCI Selection Indexes are products of MSCI Inc. that utilize information such as company ratings and research produced and provided by MSCI Solutions LLC (MSCI Solutions), a subsidiary of MSCI Inc.

* Developed Markets 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 Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

The MSCI Europe Selection Index was launched on Sep 01, 2010. 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.

INDEX CHARACTERISTICS

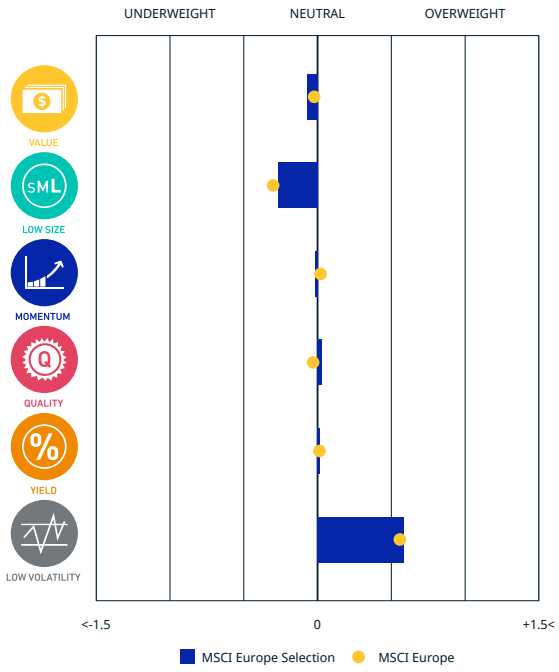
	MSCI Europe Selection	MSCI Europe
Number of Constituents	213	386
	Weight (%)	
Largest	9.74	5.15
Smallest	0.03	0.02
Average	0.47	0.26
Median	0.21	0.11

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	9.74	5.15	Info Tech
HSBC HOLDINGS (GB)	GB	4.73	2.50	Financials
NOVARTIS	CH	3.64	1.92	Health Care
ASTRAZENECA	GB	3.41	1.80	Health Care
SCHNEIDER ELECTRIC	FR	2.52	1.33	Industrials
ALLIANZ	DE	2.49	1.31	Financials
TOTALENERGIES	FR	2.31	1.22	Energy
ABB LTD	CH	2.04	1.08	Industrials
IBERDROLA	ES	2.01	1.06	Utilities
UNILEVER PLC (GB)	GB	1.82	0.96	Cons Staples
Total		34.72	18.34	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



MSCI FaCS

VALUE
Relatively Inexpensive Stocks

LOW SIZE
Smaller Companies

MOMENTUM
Rising Stocks

QUALITY
Sound Balance Sheet Stocks

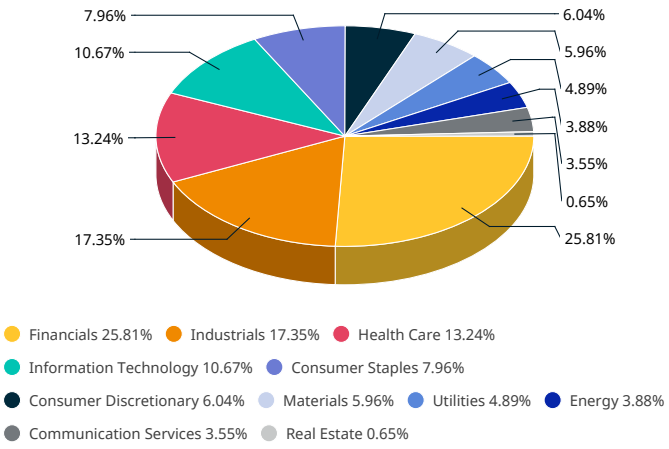
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

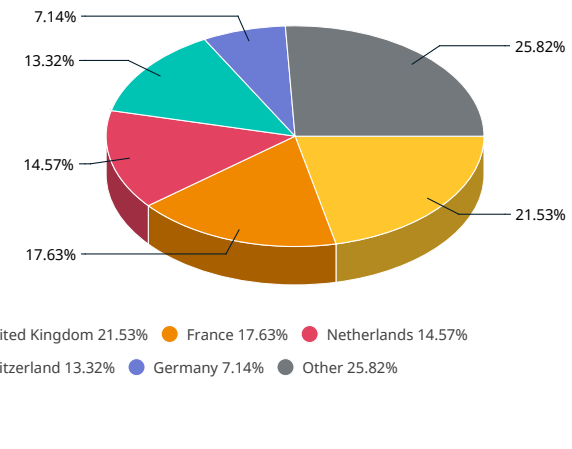
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



COUNTRY WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

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.

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