MSCI Europe SRI Filtered PAB Index (EUR)

The MSCI Europe SRI Filtered PAB Index is based on the MSCI Europe Index, its parent index, and includes large and mid-cap securities across 15 Developed Markets (DM) countries* in Europe. The index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. Additionally, the index aims to target sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. The index is designed to align with the minimum requirements for EU Paris Aligned Benchmarks (EU PAB).

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (MAY 2012 – SEP 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe SRI Filtered PAB	MSCI Europe
2024	7.79	8.59
2023	17.29	15.83
2022	-15.73	-9.49
2021	26.52	25.13
2020	5.00	-3.32
2019	30.97	26.05
2018	-8.04	-10.57
2017	11.61	10.24
2016	0.70	2.58
2015	17.20	8.22
2014	8.42	6.84
2013	25.83	19.82

INDEX PERFORMANCE - NET RETURNS (%) (SEP 30, 2025)

FUNDAMENTALS (SEP 30, 2025)

						ANNU	ALIZED						
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _N	Since Nay 31, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI Europe SRI Filtered PAB	1.65	-1.44	-3.53	0.63	11.45	8.23	7.55	10.34	2.61	19.83	16.89	3.10	•
MSCI Europe	1.59	3.51	9.31	12.36	15.68	12.14	7.58	9.15	3.03	16.76	14.64	2.31	

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 - SEP 30, 2025)

				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 Europe SRI Filtered PAB	0.97	3.38	20.27	11.31	14.33	13.38	0.76	0.52	0.57	0.79	33.21	2020-02-19-2020-03-18
MSCI Europe	1.00	0.00	3.29	10.78	13.51	13.46	1.14	0.80	0.57	0.71	35.25	2020-02-19-2020-03-18
	1 Last	12 months	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						E LIBOR 1M prior that date			



MSCI Europe SRI Filtered PAB Index (EUR)

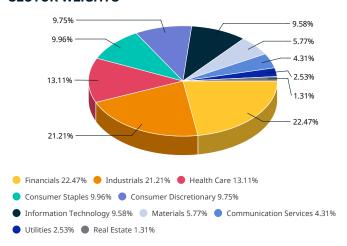
INDEX CHARACTERISTICS

MSCI Europe SRI Filtered PAB	MSCI Europe					
113	402					
Weight (%)						
6.38	2.98					
0.08	0.02					
0.88	0.25					
0.45	0.11					
	8RI Filtered PAB 113 Weig 6.38 0.08 0.88					

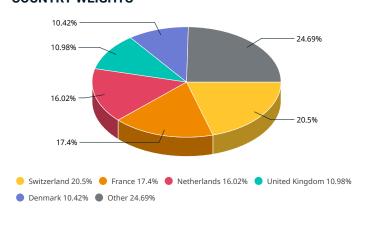
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.38	2.98	Info Tech
SCHNEIDER ELECTRIC	FR	5.30	1.19	Industrials
NOVO NORDISK B	DK	5.26	1.36	Health Care
ABB LTD	CH	4.04	0.88	Industrials
L'OREAL	FR	3.80	0.81	Cons Staples
ZURICH INSURANCE GROUP	CH	3.59	0.81	Financials
PROSUS N	NL	3.21	0.72	Cons Discr
RELX (GB)	GB	3.04	0.68	Industrials
AXA	FR	2.92	0.66	Financials
HERMES INTERNATIONAL	FR	2.70	0.60	Cons Discr
Total		40.24	10.69	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI Europe SRI Filtered PAB Index was launched on Jun 26, 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.



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

SEP 30, 2025 Index Factsheet

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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