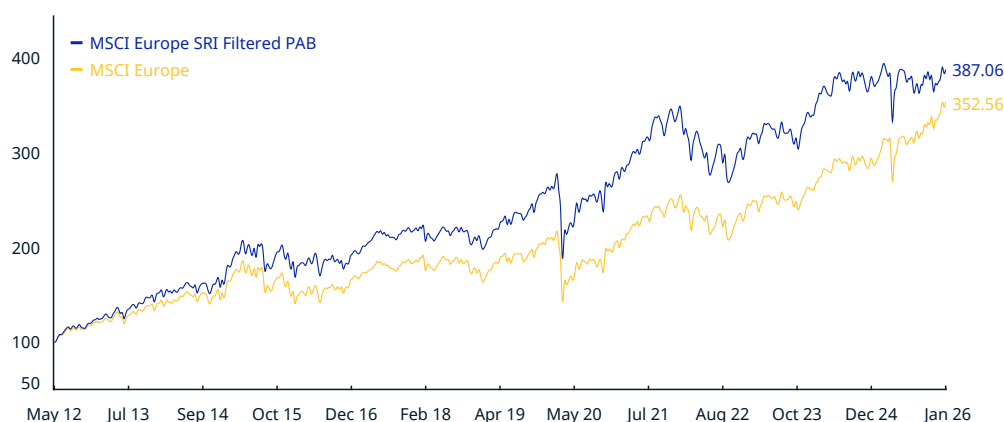


MSCI Europe SRI Filtered PAB Index (EUR)

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 – JAN 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI Europe SRI Filtered PAB | MSCI Europe |
|------|------------------------------|-------------|
| 2025 | 2.45 | 19.39 |
| 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 (%) (JAN 30, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|------------------------------|------|------|-------|------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI Europe SRI Filtered PAB | 2.31 | 2.27 | 0.11 | 2.31 | 7.31 | 7.31 | 7.71 | 10.40 | |
| MSCI Europe | 3.11 | 6.83 | 15.63 | 3.11 | 13.18 | 12.06 | 8.71 | 9.65 | |

FUNDAMENTALS (JAN 30, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.50 | 20.04 | 17.32 | 3.08 |
| 2.82 | 17.53 | 15.36 | 2.44 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JAN 30, 2026)

| | 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 SRI Filtered PAB | 0.96 | 3.44 | 19.60 | 9.50 | 13.02 | 12.95 | 0.48 | 0.48 | 0.59 | 0.80 | 33.21 | 2020-02-19–2020-03-18 |
| MSCI Europe | 1.00 | 0.00 | 2.98 | 8.98 | 11.92 | 12.96 | 1.10 | 0.88 | 0.66 | 0.75 | 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 SRI Filtered PAB Index (EUR)

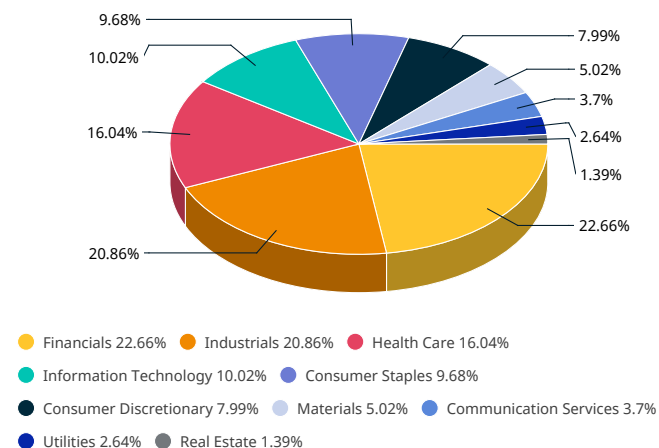
INDEX CHARACTERISTICS

| | MSCI Europe SRI Filtered PAB | MSCI Europe |
|-------------------------------|---------------------------------|-------------|
| Number of Constituents | 111 | 403 |
| | Weight (%) | |
| Largest | 6.72 | 3.95 |
| Smallest | 0.08 | 0.02 |
| Average | 0.90 | 0.25 |
| Median | 0.50 | 0.11 |

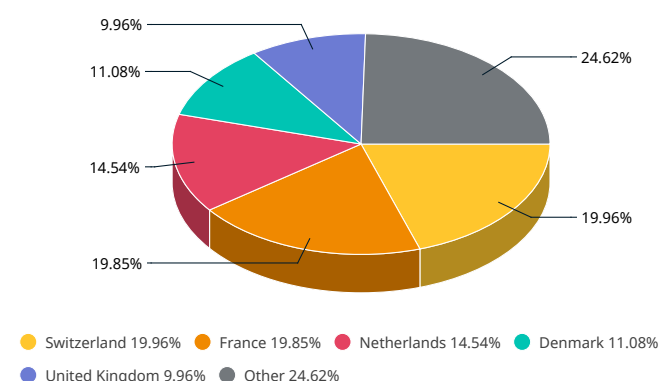
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------|------------------|----------------------------|--------------|
| ASML HLDG | NL | 6.72 | 3.95 | Info Tech |
| NOVO NORDISK B | DK | 5.45 | 1.33 | Health Care |
| SCHNEIDER ELECTRIC | FR | 5.00 | 1.11 | Industrials |
| ABB LTD | CH | 4.35 | 0.95 | Industrials |
| L'OREAL | FR | 3.68 | 0.78 | Cons Staples |
| ZURICH INSURANCE GROUP | CH | 3.35 | 0.73 | Financials |
| ESSILORLUXOTTICA | FR | 2.74 | 0.65 | Health Care |
| AXA | FR | 2.61 | 0.56 | Financials |
| HERMES INTERNATIONAL | FR | 2.45 | 0.54 | Cons Discr |
| PROSUS N | NL | 2.39 | 0.53 | Cons Discr |
| Total | | 38.74 | 11.14 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

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.

ABOUT MSCI

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