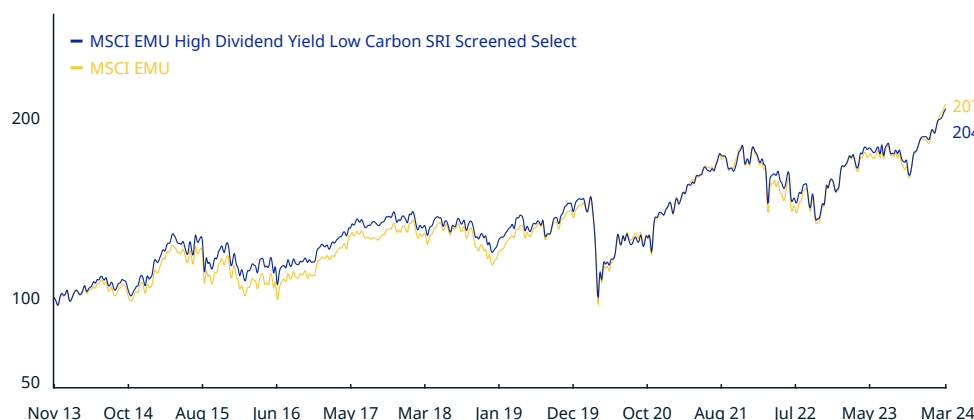


MSCI EMU High Dividend Yield Low Carbon SRI Screened Select Index (EUR)

MSCI EMU High Dividend Yield Index Low Carbon SRI Screened Select Index is based on MSCI EMU Index, its parent index, which includes large and mid-cap stocks across 10 Developed Markets countries in the EMU*. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms and maximizes its exposure to the Dividend Yield factor while limiting the Tracking Error relative to the MSCI EMU Index.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	MSCI EMU
2023	19.19	18.78
2022	-12.28	-12.47
2021	22.28	22.16
2020	-3.46	-1.02
2019	21.81	25.47
2018	-11.18	-12.71
2017	10.35	12.49
2016	4.57	4.37
2015	11.22	9.81
2014	8.00	4.32

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	3.01	8.09	13.50	8.09	8.29	8.12	6.89	7.18
MSCI EMU	4.45	10.25	16.70	10.25	8.72	9.21	7.11	7.32

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.62	16.69	13.70	1.88
3.05	15.24	13.31	1.86

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	39.89	14.42	17.79	15.27	0.54	0.50	0.50	0.52	36.34	2020-02-19–2020-03-16
MSCI EMU	3.60	15.65	18.36	16.06	0.54	0.54	0.50	0.51	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 High Dividend Yield Low Carbon SRI Screened Select Index (EUR)

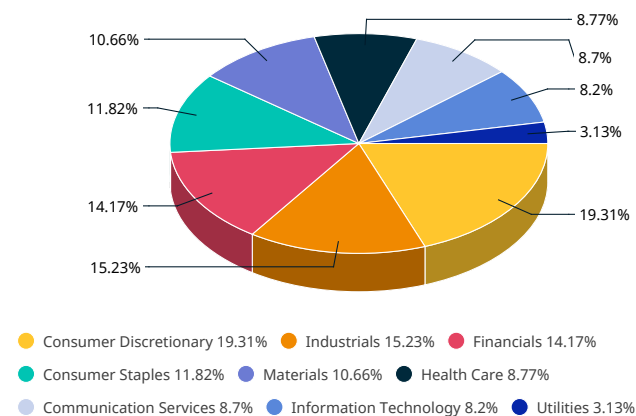
INDEX CHARACTERISTICS

MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	
Number of Constituents	62
Mkt Cap (EUR Millions)	
Index	1,774,767.68
Largest	98,784.73
Smallest	1,148.03
Average	28,625.29
Median	18,802.51

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
SCHNEIDER ELECTRIC	FR	98.78	5.57	Industrials
SANOFI	FR	84.91	4.78	Health Care
L'OREAL	FR	82.08	4.62	Cons Staples
AXA	FR	79.05	4.45	Financials
INDITEX	ES	77.71	4.38	Cons Discr
ALLIANZ	DE	65.14	3.67	Financials
MICHELIN	FR	64.51	3.63	Cons Discr
BMW STAMM	DE	64.19	3.62	Cons Discr
AHOLD DELHAIZE	NL	58.41	3.29	Cons Staples
TELEFONICA	ES	57.54	3.24	Comm Srvcs
Total		732.32	41.26	

SECTOR WEIGHTS



* Developed Market countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

The MSCI EMU High Dividend Yield Low Carbon SRI Screened Select Index was launched on Jun 02, 2023. 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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