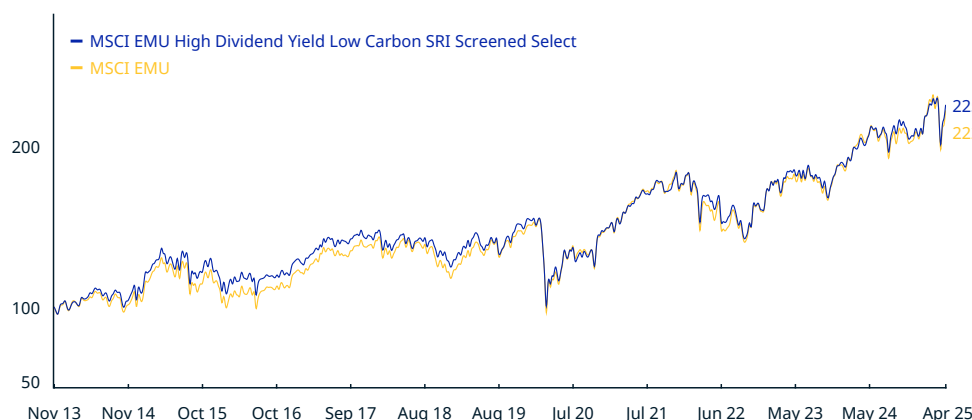


MSCI EMU High Dividend Yield Low Carbon SRI Screened Select Index (EUR)

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 – APR 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI EMU High Dividend Yield Low Carbon SRI Screened Select | MSCI EMU |
|------|---|----------|
| 2024 | 9.83 | 9.49 |
| 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 (%) (APR 30, 2025)

| | 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 | 1.96 | 2.30 | 10.66 | 8.26 | 10.56 | 12.97 | 5.70 | 7.37 |
| MSCI EMU | 0.15 | 0.40 | 9.04 | 7.69 | 11.23 | 13.19 | 5.99 | 7.23 |

FUNDAMENTALS (APR 30, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.94 | 15.00 | 12.99 | 1.71 |
| 3.04 | 15.56 | 13.64 | 1.86 |

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

| | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | | MAXIMUM DRAWDOWN | |
|---|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | Since Nov 26, 2013 | (%) | Period YYYY-MM-DD |
| MSCI EMU High Dividend Yield Low Carbon SRI Screened Select | 40.50 | 14.40 | 14.60 | 15.07 | 0.59 | 0.82 | 0.41 | 0.53 | 36.34 | 2020-02-19–2020-03-16 |
| MSCI EMU | 2.35 | 15.31 | 15.73 | 15.89 | 0.60 | 0.78 | 0.42 | 0.50 | 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)

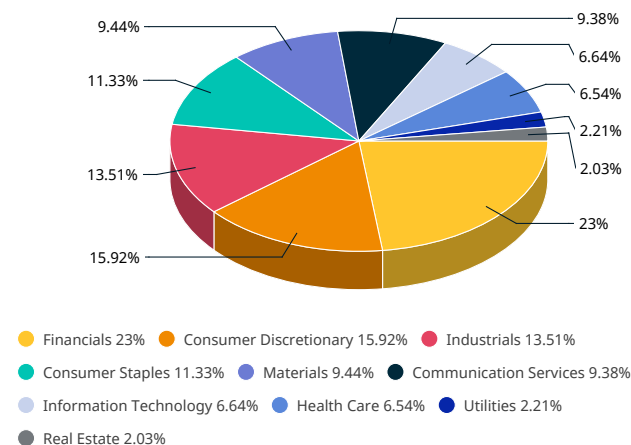
INDEX CHARACTERISTICS

| MSCI EMU High Dividend Yield Low Carbon SRI Screened Select | |
|--|--------------|
| Number of Constituents | 50 |
| Mkt Cap (EUR Millions) | |
| Index | 1,704,689.65 |
| Largest | 104,391.30 |
| Smallest | 5,380.00 |
| Average | 34,093.79 |
| Median | 23,382.05 |

TOP 10 CONSTITUENTS

| | Country | Float Adj Mkt Cap (EUR Billions) | Index Wt. (%) | Sector |
|-----------------|---------|-------------------------------------|---------------|--------------|
| ALLIANZ | DE | 104.39 | 6.12 | Financials |
| L'OREAL | FR | 84.44 | 4.95 | Cons Staples |
| SANOFI | FR | 81.91 | 4.81 | Health Care |
| AXA | FR | 81.33 | 4.77 | Financials |
| INTESA SANPAOLO | IT | 72.59 | 4.26 | Financials |
| ORANGE | FR | 69.27 | 4.06 | Comm Svcs |
| DEUTSCHE POST | DE | 63.06 | 3.70 | Industrials |
| INDITEX | ES | 59.68 | 3.50 | Cons Discr |
| BMW STAMM | DE | 59.53 | 3.49 | Cons Discr |
| ASML HLDG | NL | 56.37 | 3.31 | Info Tech |
| Total | | 732.57 | 42.97 | |

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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