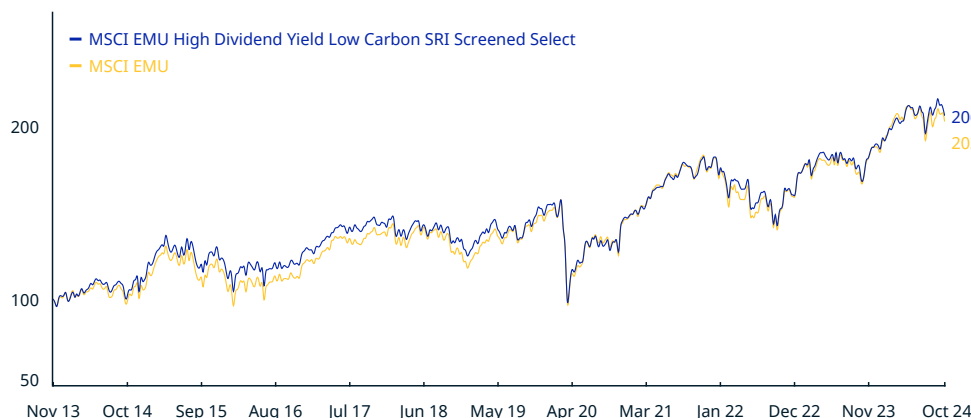


MSCI EMU High Dividend Yield Low Carbon SRI Screened Select Index (EUR)

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 – OCT 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 (%) (OCT 31, 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	-4.39	-0.47	21.43	8.98	5.42	6.86	6.88	6.86
MSCI EMU	-3.33	-0.77	20.23	7.94	4.43	7.09	6.97	6.70

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.12	14.41	12.25	1.73
3.25	14.38	12.69	1.79

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 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	39.73	14.54	17.34	15.32	0.30	0.41	0.49	0.50	36.34	2020-02-19–2020-03-16
MSCI EMU	3.08	15.64	18.04	16.07	0.22	0.41	0.48	0.47	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)

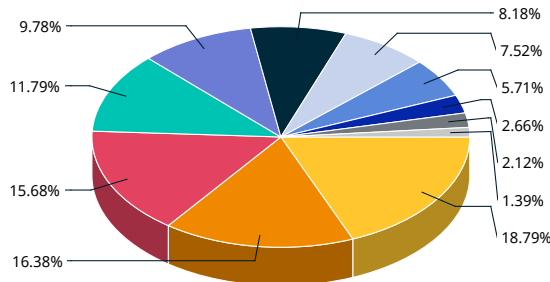
INDEX CHARACTERISTICS

MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	
Number of Constituents	58
Mkt Cap (EUR Millions)	
Index	1,769,471.54
Largest	98,167.94
Smallest	678.50
Average	30,508.13
Median	21,823.01

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
SANOFI	FR	98.17	5.55	Health Care
ALLIANZ	DE	87.68	4.96	Financials
INDITEX	ES	86.80	4.91	Cons Discr
AXA	FR	78.22	4.42	Financials
L'OREAL	FR	71.25	4.03	Cons Staples
AHOLD DELHAIZE	NL	66.77	3.77	Cons Staples
DEUTSCHE POST	DE	65.01	3.67	Industrials
TELEFONICA	ES	62.19	3.51	Comm Srvcs
KONE B	FI	55.97	3.16	Industrials
ASML HLDG	NL	53.95	3.05	Info Tech
Total		726.02	41.03	

SECTOR WEIGHTS



- Financials 18.79%
- Industrials 16.38%
- Consumer Discretionary 15.68%
- Consumer Staples 11.79%
- Communication Services 9.78%
- Health Care 8.18%
- Information Technology 7.52%
- Materials 5.71%
- Utilities 2.66%
- Real Estate 2.12%
- Energy 1.39%

* 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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