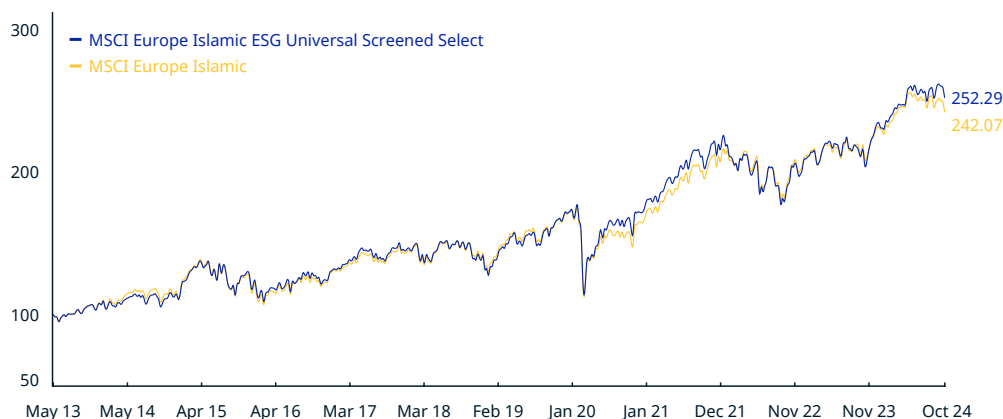


MSCI Europe Islamic ESG Universal Screened Select Index (EUR)

The MSCI Europe Islamic ESG Universal Screened Select Index is based on the MSCI Europe Islamic Index, its parent index, which reflects Sharia investment principles and includes large and mid-cap securities across 15 Developed Markets (DM)* countries. The index applies stringent screens to exclude securities based on two types of criteria: business activities and financial ratios derived from total assets. The index is constructed by applying values and climate-based exclusion criteria on the underlying MSCI Islamic Index (the "Parent Index") followed by the application of the MSCI ESG Universal Indexes Methodology.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2013 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Islamic ESG Universal Screened Select	MSCI Europe Islamic
2023	19.24	16.13
2022	-11.92	-7.01
2021	26.89	27.56
2020	3.05	-1.11
2019	30.85	27.85
2018	-9.99	-7.60
2017	10.44	10.34
2016	6.37	7.81
2015	8.70	4.85
2014	5.19	6.58

INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013	FUNDAMENTALS (OCT 31, 2024)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI Europe Islamic ESG Universal Screened Select	-3.52	-2.29	22.03	7.44	5.61	9.29	8.62	8.44	2.69	17.41	15.17	2.21	
MSCI Europe Islamic	-3.29	-4.23	15.36	4.35	5.42	8.44	7.84	8.04	2.89	16.50	14.33	2.15	

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Islamic ESG Universal Screened Select	1.04	2.54	33.92	15.40	16.09	14.58	0.30	0.57	0.62	0.63	34.59	2020-02-19–2020-03-18
MSCI Europe Islamic	1.00	0.00	28.20	14.05	15.11	13.77	0.30	0.55	0.59	0.63	34.20	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 Islamic ESG Universal Screened Select Index (EUR)

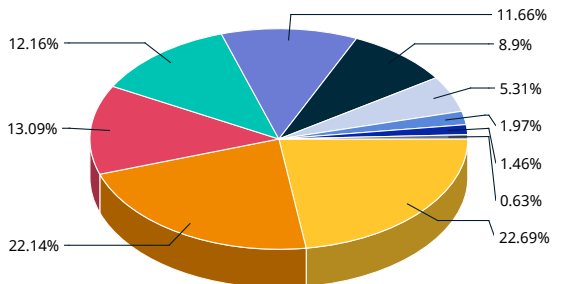
INDEX CHARACTERISTICS

	MSCI Europe Islamic ESG Universal Screened Select	MSCI Europe Islamic
Number of Constituents	111	125
Weight (%)		
Largest	6.78	10.35
Smallest	0.05	0.05
Average	0.90	0.80
Median	0.39	0.26

TOP 10 CONSTITUENTS

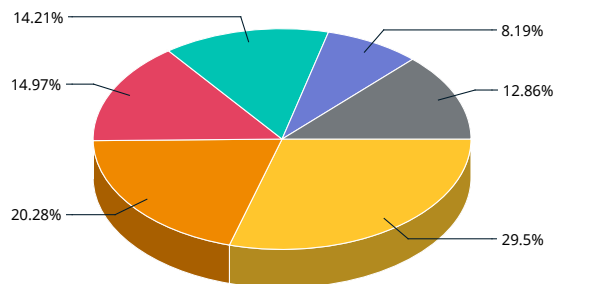
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	6.78	7.05	Info Tech
NOVARTIS	CH	5.97	6.19	Health Care
SCHNEIDER ELECTRIC	FR	5.83	4.08	Industrials
SHELL	GB	5.28	6.05	Energy
TOTALENERGIES	FR	4.91	3.89	Energy
ABB LTD	CH	4.32	2.54	Industrials
ESSILORLUXOTTICA	FR	3.36	2.01	Health Care
L'OREAL	FR	3.29	2.60	Cons Staples
SANOFI	FR	2.92	3.48	Health Care
AIR LIQUIDE	FR	2.51	2.99	Materials
Total		45.17	40.87	

SECTOR WEIGHTS



- Industrials 22.69%
- Health Care 22.14%
- Materials 13.09%
- Information Technology 12.16%
- Energy 11.66%
- Consumer Staples 8.9%
- Consumer Discretionary 5.31%
- Utilities 1.97%
- Communication Services 1.46%
- Real Estate 0.63%

COUNTRY WEIGHTS



- France 29.5%
- Switzerland 20.28%
- United Kingdom 14.97%
- Germany 14.21%
- Sweden 8.19%
- Other 12.86%

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

The MSCI Europe Islamic ESG Universal Screened Select Index was launched on May 18, 2022. 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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