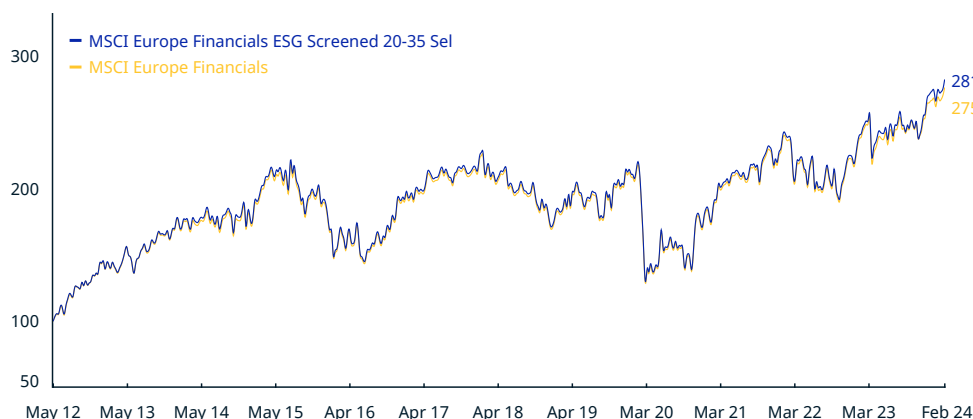


MSCI Europe Financials ESG Screened 20-35 Select Index (EUR)

The MSCI Europe Financials ESG Screened 20-35 Select Index is based on the MSCI Europe Financials Index, its parent index, and includes large and mid-cap securities across 15 Developed Markets (DM) in Europe. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons and tobacco, that derive revenues from conventional weapons, thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles. Further, the companies are required to have an MSCI ESG Rating of 'B' or above to be eligible for inclusion in the index. All securities in the index are classified in the Financials sector as per the Global Industry Classification Standard (GICS®). The index is weighted in accordance with the MSCI Capped Indexes methodology, such that the largest group entity within each Index is capped at 35% while all other group entities are capped at 20%, with a buffer of 10% applied on these limits at each index rebalancing.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – FEB 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Financials ESG Screened 20-35 Sel	MSCI Europe Financials
2023	23.41	21.52
2022	-3.06	-3.06
2021	28.57	28.57
2020	-15.64	-15.64
2019	22.30	22.35
2018	-19.25	-19.25
2017	12.00	12.00
2016	-0.15	-0.07
2015	5.94	6.11
2014	6.01	5.16
2013	25.57	25.16

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI Europe Financials ESG Screened 20-35 Sel	2.63	8.42	10.50	2.89	13.58	7.97	4.77	9.21	
MSCI Europe Financials	2.21	7.44	9.26	3.31	13.16	7.73	4.63	9.01	

FUNDAMENTALS (FEB 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.57	8.23	9.08	1.11
4.97	8.68	8.55	1.07

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – FEB 29, 2024)

	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 Financials ESG Screened 20-35 Sel	1.00	0.86	68.87	17.15	23.55	20.22	0.77	0.42	0.33	0.55	45.72	2018-01-22–2020-03-18
MSCI Europe Financials	1.00	0.00	9.35	16.93	23.45	20.18	0.75	0.42	0.32	0.54	45.70	2018-01-22–2020-03-18

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 Financials ESG Screened 20-35 Select Index (EUR)

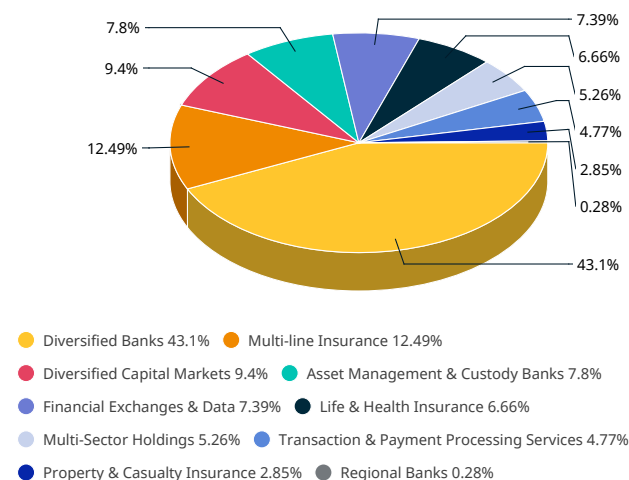
INDEX CHARACTERISTICS

	MSCI Europe Financials ESG Screened 20-35 Sel	MSCI Europe Financials
Number of Constituents	56	82
	Weight (%)	
Largest	11.85	7.86
Smallest	0.22	0.14
Average	1.79	1.22
Median	0.96	0.73

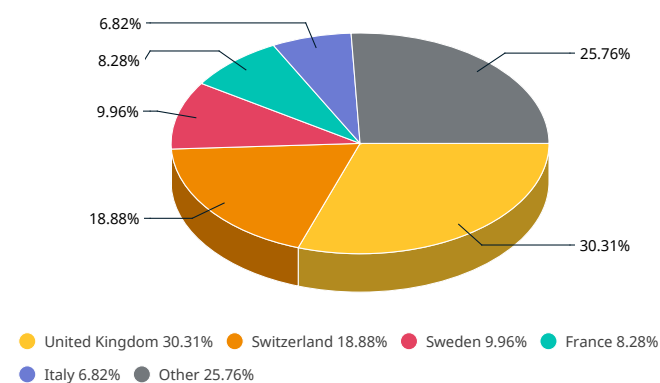
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
HSBC HOLDINGS (GB)	GB	11.85	7.86
UBS GROUP	CH	7.37	4.89
ZURICH INSURANCE GROUP	CH	6.11	4.05
BANCO SANTANDER	ES	5.27	3.49
AXA	FR	5.02	3.33
UNICREDIT	IT	4.20	2.79
LONDON STOCK EXCHANGE	GB	3.66	2.43
INVESTOR B	SE	3.41	2.26
DEUTSCHE BOERSE	DE	3.12	2.07
NORDEA BANK (FI)	FI	3.05	2.02
Total		53.07	35.19

SUB-INDUSTRY 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 Financials ESG Screened 20-35 Select Index was launched on Sep 29, 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

