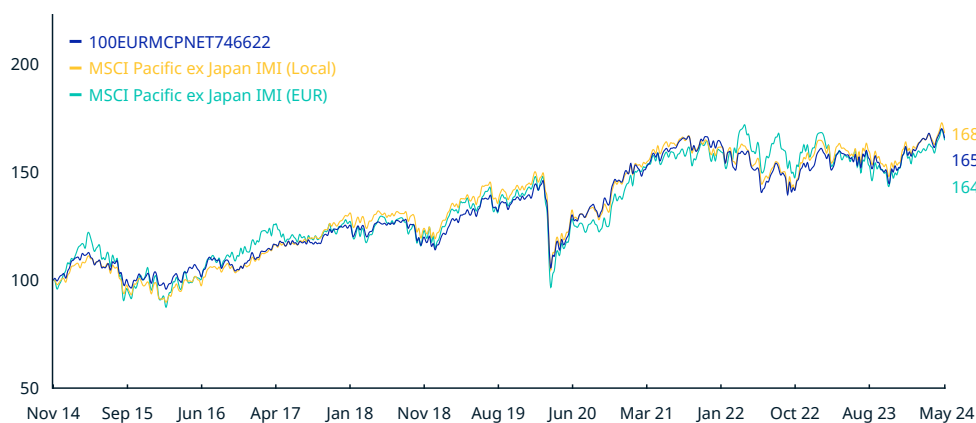


MSCI Pacific ex Japan IMI Extended SRI Low Carbon Select 5% Issuer Capped 100% Hedged to EUR Index (EUR)

The MSCI Pacific ex Japan IMI Extended SRI Low Carbon Select 5% Issuer Capped 100% Hedged to EUR Index represents a close estimation of the performance that can be achieved by hedging the currency exposures of its parent index, the MSCI Pacific ex Japan IMI Index, to the EUR the "home" currency for the hedged index. The index's exposure to developed market country constituents is 100% hedged to the EUR by selling each foreign currency forward at the one-month Forward rate. The parent index is composed of large, mid and small-cap stocks across 4 of 5 Developed Markets (DM) countries in the Pacific region (excluding Japan). The index is designed to represent the performance of companies that have lower carbon exposure than that of the broad market and have high Environmental, Social and Governance (ESG) performance. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 5% in accordance with the MSCI Capped Indexes methodology.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2014 – MAY 2024)



ANNUAL PERFORMANCE (%)

Year	100EURMCPNET746622	MSCI Pacific ex Japan IMI (Local)	MSCI Pacific ex Japan IMI (EUR)
2023	7.27	5.43	2.53
2022	-8.25	-3.58	-1.77
2021	11.73	10.32	13.87
2020	7.06	1.99	-0.46
2019	18.52	18.05	20.52
2018	-6.96	-5.29	-6.68
2017	13.64	19.42	10.59
2016	5.10	8.25	11.01
2015	2.22	-1.01	1.89

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 28, 2014
100EURMCPNET746622	0.50	0.57	7.97	2.52	1.39	4.93	na	5.46
MSCI Pacific ex Japan IMI (Local)	1.50	2.23	8.61	2.64	1.28	4.34	na	5.62
MSCI Pacific ex Japan IMI (EUR)	1.77	3.33	8.65	2.23	1.81	4.35	na	5.40

INDEX RISK AND RETURN CHARACTERISTICS (NOV 28, 2014 – MAY 31, 2024)

	ANNUALIZED STD DEV (%) ¹			SHARPE RATIO ^{1,2}			Since Nov 28, 2014	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
100EURMCPNET746622	12.67	14.89	na	0.05	0.35	na	0.46	30.32	2020-02-20–2020-03-23
MSCI Pacific ex Japan IMI (Local)	12.31	15.09	na	0.04	0.31	na	0.47	33.27	2020-01-17–2020-03-23
MSCI Pacific ex Japan IMI (EUR)	14.68	17.88	na	0.09	0.29	na	0.40	38.46	2020-01-17–2020-03-23

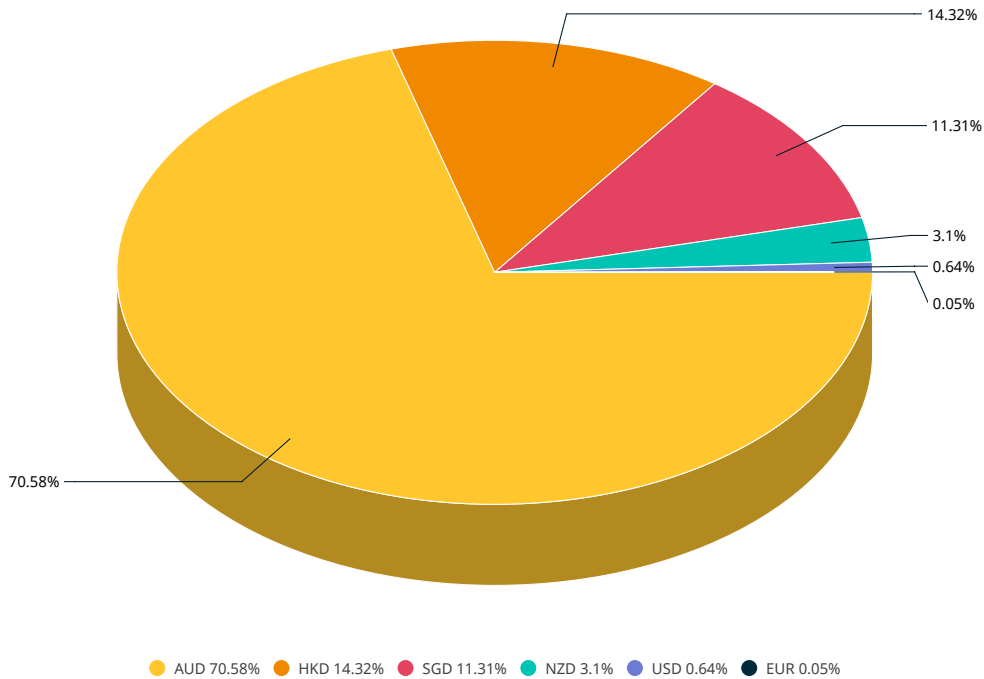
¹ Based on monthly net returns data

² Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

*DM countries in the MSCI Pacific ex Japan Index include: Australia, Hong Kong, New Zealand and Singapore.

The MSCI Pacific ex Japan IMI Extended SRI Low Carbon Select 5% Issuer Capped 100% Hedged to EUR Index was launched on Apr 01, 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.

CURRENCY WEIGHTS (MAY 31, 2024)



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.

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