

MSCI EMU Select Screened Index (EUR)

The MSCI EMU Select Screened Index is based on the MSCI EMU Index, its parent index, which includes large and mid-cap securities across the 10 Developed Markets countries in the EMU*. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2015 – MAY 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI EMU Select Screened | MSCI EMU |
|------|--------------------------|----------|
| 2024 | 8.95 | 9.49 |
| 2023 | 19.83 | 18.78 |
| 2022 | -13.52 | -12.47 |
| 2021 | 22.63 | 22.16 |
| 2020 | 0.22 | -1.02 |
| 2019 | 24.92 | 25.47 |
| 2018 | -13.28 | -12.71 |
| 2017 | 12.20 | 12.49 |
| 2016 | 4.63 | 4.37 |

INDEX PERFORMANCE – NET RETURNS (%) (MAY 30, 2025)

| | | | | | ANNUALIZED | | | |
|--------------------------|------|------|-------|-------|------------|-------|-------|--------------------|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since Nov 30, 2015 |
| MSCI EMU Select Screened | 5.02 | 1.06 | 9.77 | 11.60 | 12.47 | 12.86 | na | 6.71 |
| MSCI EMU | 5.56 | 2.45 | 12.06 | 13.69 | 13.05 | 13.37 | na | 6.97 |

FUNDAMENTALS (MAY 30, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.11 | 15.72 | 14.11 | 1.90 |
| 3.00 | 16.73 | 14.35 | 1.93 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – MAY 30, 2025)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Nov 30, 2015 | MAXIMUM DRAWDOWN | |
|--------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI EMU Select Screened | 0.99 | 0.78 | 6.14 | 15.58 | 15.71 | na | 0.66 | 0.76 | na | 0.47 | 37.12 | 2020-02-19–2020-03-18 |
| MSCI EMU | 1.00 | 0.00 | 2.35 | 15.53 | 15.78 | na | 0.70 | 0.79 | na | 0.48 | 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 Select Screened Index (EUR)

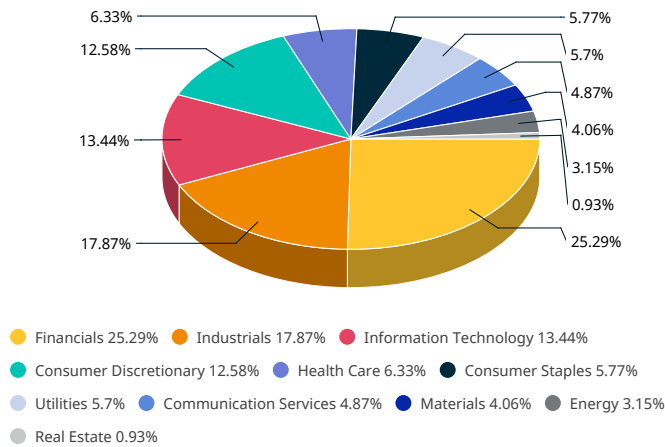
INDEX CHARACTERISTICS

| | MSCI EMU Select Screened | MSCI EMU |
|---------------------------|-----------------------------|----------|
| Number of Constituents | 202 | 216 |
| | Weight (%) | |
| Largest | 5.31 | 4.86 |
| Smallest | 0.04 | 0.04 |
| Average | 0.50 | 0.46 |
| Median | 0.23 | 0.22 |

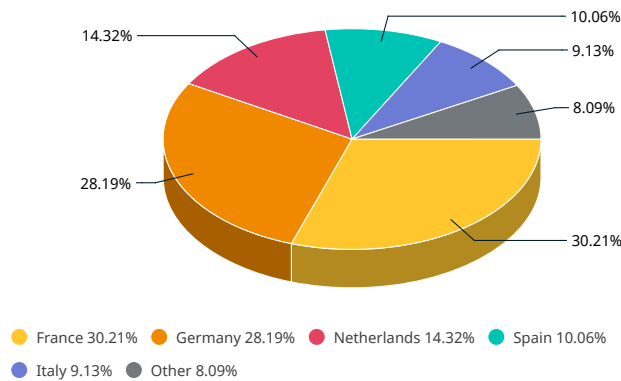
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|--------------------|---------|------------------|----------------------------|-------------|
| SAP | DE | 5.31 | 4.86 | Info Tech |
| ASML HLDG | NL | 4.93 | 4.51 | Info Tech |
| SIEMENS | DE | 3.94 | 2.82 | Industrials |
| SCHNEIDER ELECTRIC | FR | 2.97 | 2.12 | Industrials |
| LVMH MOET HENNESSY | FR | 2.53 | 2.31 | Cons Discr |
| ALLIANZ | DE | 2.51 | 2.36 | Financials |
| DEUTSCHE TELEKOM | DE | 2.08 | 2.04 | Comm Svcs |
| TOTALENERGIES | FR | 2.00 | 1.95 | Energy |
| BANCO SANTANDER | ES | 1.98 | 1.87 | Financials |
| AIR LIQUIDE | FR | 1.89 | 1.85 | Materials |
| Total | | 30.14 | 26.69 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



* Developed Market countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI EMU Select Screened Index was launched on Apr 21, 2021. 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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