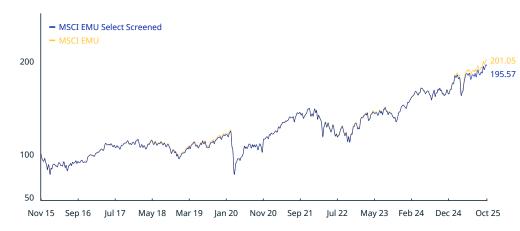
MSCI EMU Select Screened Index (EUR)

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 – OCT 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 (%) (OCT 31, 2025)

FUNDAMENTALS (OCT 31, 2025)

					ANNOALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU Select Screened	2.60	5.62	19.10	17.74	17.13	14.16	na	6.99	2.97	16.65	14.63	2.12
MSCI EMU	2.40	5.74	22.23	20.50	17.85	14.88	na	7.29	2.89	17.57	14.85	2.13

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INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 - OCT 31, 2025)

			ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN			
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	(%)	Period YYYY-MM-DD
MSCI EMU Select Screened	0.99	0.78	7.54	12.20	15.28	na	1.12	0.84	na	0.49	37.12	2020-02-19-2020-03-18
MSCI EMU	1.00	0.00	3.17	12.06	15.30	na	1.18	0.88	na	0.50	38.07	2020-02-19-2020-03-18
	1 Last	12 months	² Based o	n monthly	net returns	data	³ Based on l	EMMI EUR	BOR 1M fi	rom Sep 1 2	021 & on IC	E LIBOR 1M prior that date



MSCI EMU Select Screened Index (EUR)

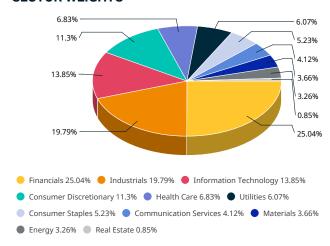
INDEX CHARACTERISTICS

	MSCI EMU Select Screened	MSCI EMU				
Number of	204	219				
Constituents						
	Weight (%)					
Largest	6.53	5.96				
Smallest	0.04	0.04				
Average	0.49	0.46				
Median	0.23	0.22				

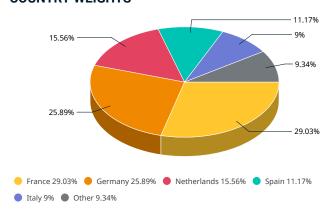
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.53	5.96	Info Tech
SIEMENS	DE	4.58	3.08	Industrials
SAP	DE	4.23	3.86	Info Tech
SCHNEIDER ELECTRIC	FR	3.31	2.22	Industrials
LVMH MOET HENNESSY	FR	2.63	2.52	Cons Discr
ALLIANZ	DE	2.32	2.22	Financials
BANCO SANTANDER	ES	2.26	2.17	Financials
IBERDROLA	ES	1.91	1.84	Utilities
TOTALENERGIES	FR	1.90	1.83	Energy
BBVA	ES	1.73	1.66	Financials
Total		31.40	27.36	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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.



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

OCT 31, 2025 Index Factsheet

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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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