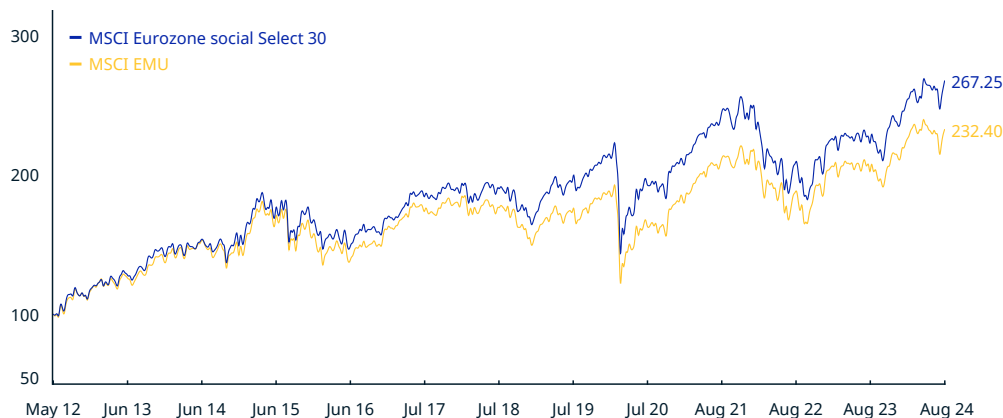


MSCI Eurozone social Select 30 Index (EUR)

The MSCI Eurozone Social Select 30 Index aims to represent the performance of a set of 30 companies from the European Economic and Monetary Union region which have robust Social Pillar Score.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (MAY 2012 – AUG 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Eurozone social Select 30	MSCI EMU
2023	18.23	15.96
2022	-19.08	-14.53
2021	20.16	20.14
2020	-2.16	-2.73
2019	27.04	22.41
2018	-10.82	-14.70
2017	10.52	10.09
2016	0.47	1.80
2015	8.56	7.67
2014	4.56	2.26
2013	23.31	20.32

INDEX PERFORMANCE – PRICE RETURNS (%) (AUG 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2012	FUNDAMENTALS (AUG 30, 2024)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI Eurozone social Select 30	1.70	1.48	17.09	11.96	2.63	6.67	5.98	8.35	2.71	18.11	15.89	2.38	
MSCI EMU	1.56	-0.76	12.53	8.21	2.99	6.37	4.72	7.12	3.16	14.85	12.77	1.83	

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2012 – AUG 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2012 (%)	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		Period YYYY-MM-DD	
MSCI Eurozone social Select 30	0.96	3.45	22.80	16.62	17.87	15.81	0.13	0.40	0.43	0.61	36.64	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.36	15.84	18.00	16.08	0.15	0.38	0.35	0.53	38.11	2020-02-19–2020-03-18

¹ Last 12 months ² Based on monthly price returns data ³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Eurozone social Select 30 Index (EUR)

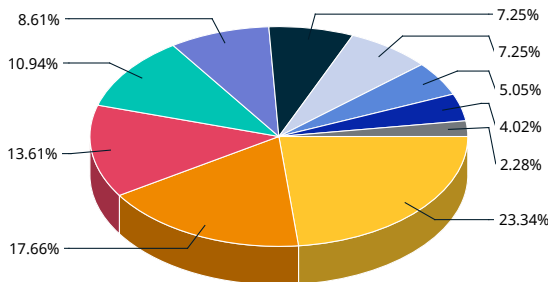
INDEX CHARACTERISTICS

	MSCI Eurozone social Select 30	MSCI EMU
Number of Constituents	35	224
Weight (%)		
Largest	5.18	6.20
Smallest	0.61	0.03
Average	2.86	0.45
Median	2.39	0.20

TOP 10 CONSTITUENTS

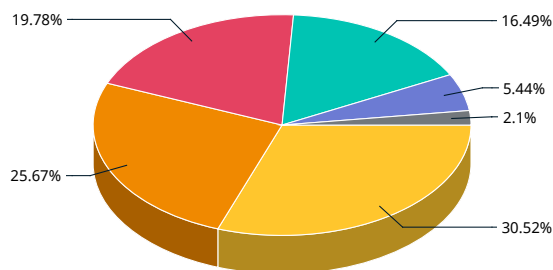
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MUENCHENER RUECKVERSICH	DE	5.18	1.28	Financials
SAP	DE	5.10	3.95	Info Tech
IBERDROLA	ES	5.10	1.46	Utilities
ESSILORLUXOTTICA	FR	4.99	1.21	Health Care
AIR LIQUIDE	FR	4.98	1.86	Materials
BBVA	ES	4.92	1.07	Financials
ASML HLDG	NL	4.74	6.20	Info Tech
INFINEON TECHNOLOGIES	DE	4.28	0.82	Info Tech
DANONE	FR	4.02	0.77	Cons Staples
WOLTERS KLUWER	NL	3.80	0.73	Industrials
Total		47.10	19.36	

SECTOR WEIGHTS



- Information Technology 23.34%
- Financials 17.66%
- Consumer Discretionary 13.61%
- Utilities 10.94%
- Industrials 8.61%
- Health Care 7.25%
- Materials 7.25%
- Communication Services 5.05%
- Consumer Staples 4.02%
- Real Estate 2.28%

COUNTRY WEIGHTS



- France 30.52%
- Germany 25.67%
- Spain 19.78%
- Netherlands 16.49%
- Italy 5.44%
- Other 2.1%

The MSCI Eurozone social Select 30 Index was launched on Sep 14, 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

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.