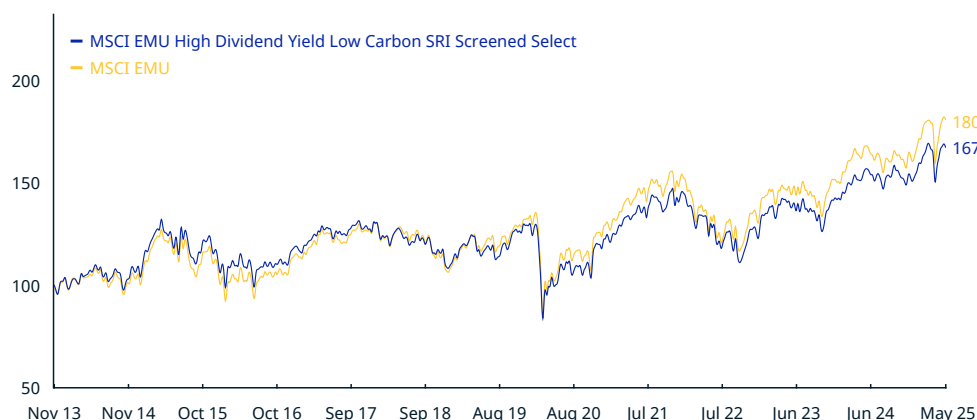


MSCI EMU High Dividend Yield Low Carbon SRI Screened Select Index (EUR)

MSCI EMU High Dividend Yield Index Low Carbon SRI Screened Select Index is based on MSCI EMU Index, its parent index, which includes large and mid-cap stocks across 10 Developed Markets countries in the EMU*. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms and maximizes its exposure to the Dividend Yield factor while limiting the Tracking Error relative to the MSCI EMU Index.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (NOV 2013 – MAY 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	MSCI EMU
2024	6.79	6.86
2023	15.72	15.96
2022	-14.76	-14.53
2021	19.48	20.14
2020	-5.59	-2.73
2019	17.86	22.41
2018	-13.79	-14.70
2017	7.04	10.09
2016	1.12	1.80
2015	8.45	7.67
2014	5.07	2.26

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	2.23	0.81	8.14	9.88	8.76	10.01	3.14	4.57
MSCI EMU	4.46	0.77	9.42	11.65	10.37	10.80	4.16	5.28

FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.93	15.42	13.36	1.74
3.00	16.73	14.35	1.93

INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	40.50	14.57	14.71	15.14	0.47	0.63	0.25	0.34	37.31	2015-04-13–2020-03-16
MSCI EMU	2.35	15.53	15.79	15.95	0.54	0.64	0.30	0.38	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 EMU High Dividend Yield Low Carbon SRI Screened Select Index (EUR)

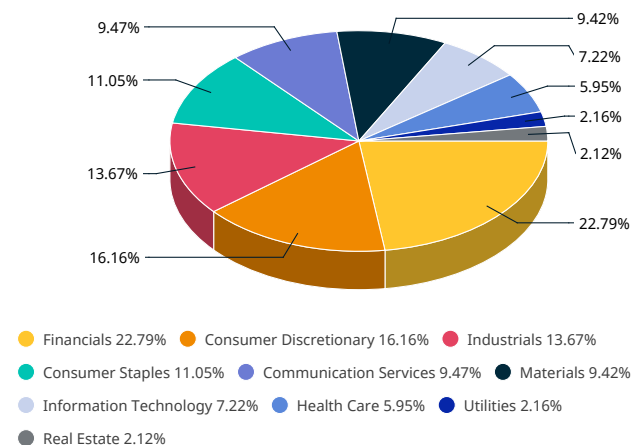
INDEX CHARACTERISTICS

MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	
Number of Constituents	50
Mkt Cap (EUR Millions)	
Index	1,742,631.50
Largest	99,975.96
Smallest	6,082.76
Average	34,852.63
Median	24,914.74

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
ALLIANZ	DE	99.98	5.74	Financials
L'OREAL	FR	81.25	4.66	Cons Staples
AXA	FR	81.21	4.66	Financials
INTESA SANPAOLO	IT	76.12	4.37	Financials
SANOFI	FR	74.76	4.29	Health Care
ORANGE	FR	71.17	4.08	Comm Svcs
DEUTSCHE POST	DE	66.19	3.80	Industrials
ASML HLDG	NL	63.28	3.63	Info Tech
BMW STAMM	DE	62.57	3.59	Cons Discr
INDITEX	ES	60.29	3.46	Cons Discr
Total		736.82	42.28	

SECTOR WEIGHTS



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

The MSCI EMU High Dividend Yield Low Carbon SRI Screened Select Index was launched on Jun 02, 2023. 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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