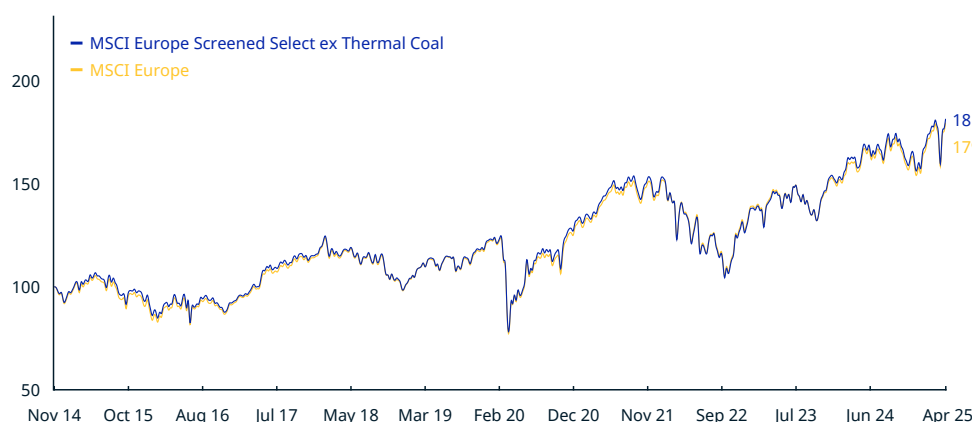


MSCI Europe Screened Select ex Thermal Coal Index (USD)

MSCI Europe Screened Select ex Thermal Coal Index is a free float-adjusted market capitalization-weighted index that exclude companies from underlying MSCI Europe Index based on Environmental, Social and Governance (ESG) criteria. The following companies are excluded: Companies that are associated with controversial weapons, civilian firearms as well as tobacco, palm oil and arctic oil & gas or, Companies that derive revenues from thermal coal power, thermal coal reserves and the extraction of certain fossil fuels or, Companies that are not in compliance with the United Nations Global Compact principles or, Companies that are involved in Red Flag ESG controversies, Orange Flag Land Use and Biodiversity controversies or Orange Flag Supply Chain Management controversies. In addition, the Indexes target a minimum 30% reduction in carbon emission intensity relative to the underlying Parent Index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Screened Select ex Thermal Coal	MSCI Europe
2024	2.47	1.79
2023	21.78	19.89
2022	-16.71	-15.06
2021	15.61	16.30
2020	6.65	5.38
2019	24.07	23.77
2018	-15.10	-14.86
2017	25.09	25.51
2016	-1.99	-0.40
2015	-0.72	-2.84

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI Europe Screened Select ex Thermal Coal	4.38	7.51	13.63	14.83	11.58	12.83	5.67	5.87	
MSCI Europe	4.37	7.88	13.69	15.31	11.04	12.82	5.68	5.77	

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.09	15.49	14.01	2.10
3.18	15.31	13.85	2.09

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Screened Select ex Thermal Coal	4.87	17.72	17.74	16.53	0.46	0.62	0.30	0.31	35.39	2018-01-25–2020-03-23
MSCI Europe	3.64	17.64	17.63	16.45	0.44	0.62	0.30	0.31	35.82	2018-01-25–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Europe Screened Select ex Thermal Coal Index (USD)

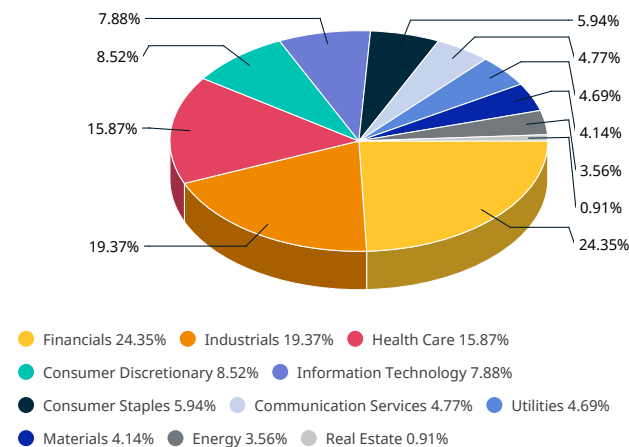
INDEX CHARACTERISTICS

MSCI Europe Screened Select ex Thermal Coal	
Number of Constituents	373
Mkt Cap (USD Millions)	
Index	10,484,596.86
Largest	303,047.96
Smallest	2,378.60
Average	28,108.84
Median	12,142.41

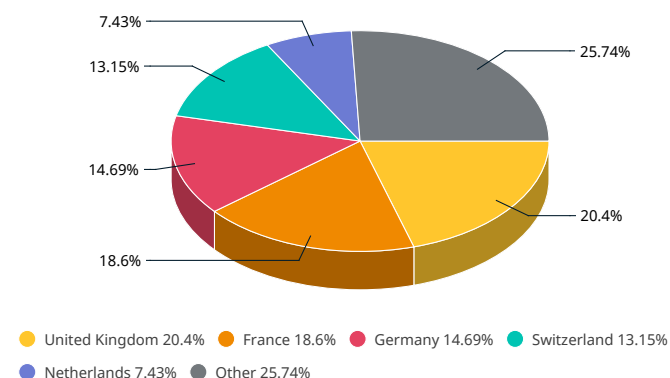
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
SAP	DE	303.05	2.89	Info Tech
ASML HLDG	NL	260.78	2.49	Info Tech
ROCHE HOLDING GENUSS	CH	230.24	2.20	Health Care
NOVARTIS	CH	224.95	2.15	Health Care
ASTRAZENECA	GB	222.18	2.12	Health Care
NOVO NORDISK B	DK	213.43	2.04	Health Care
SHELL	GB	198.69	1.90	Energy
HSBC HOLDINGS (GB)	GB	198.62	1.89	Financials
SIEMENS	DE	174.47	1.66	Industrials
ALLIANZ	DE	159.83	1.52	Financials
Total		2,186.26	20.85	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI Europe Screened Select ex Thermal Coal Index was launched on May 06, 2025. 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.

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