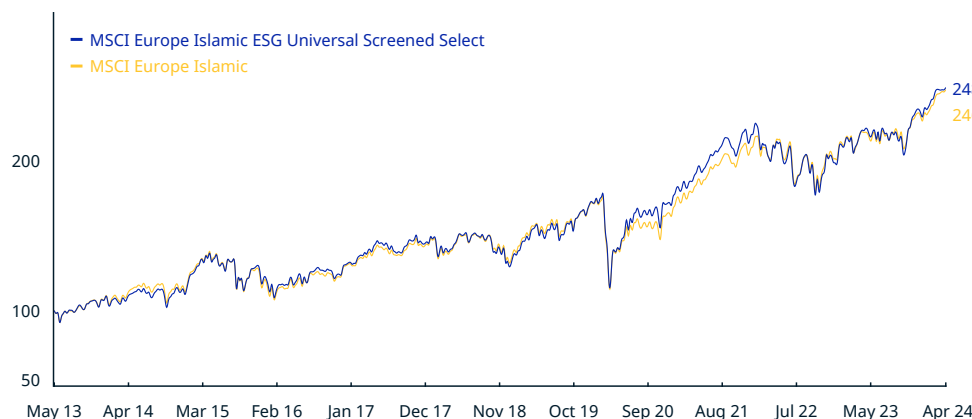


MSCI Europe Islamic ESG Universal Screened Select Index (EUR)

The MSCI Europe Islamic ESG Universal Screened Select Index is based on the MSCI Europe Islamic Index, its parent index, which reflects Sharia investment principles and includes large and mid-cap securities across 15 Developed Markets (DM)* countries. The index applies stringent screens to exclude securities based on two types of criteria: business activities and financial ratios derived from total assets. The index is constructed by applying values and climate-based exclusion criteria on the underlying MSCI Islamic Index (the "Parent Index") followed by the application of the MSCI ESG Universal Indexes Methodology.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2013 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Islamic ESG Universal Screened Select	MSCI Europe Islamic
2023	19.24	16.13
2022	-11.92	-7.01
2021	26.89	27.56
2020	3.05	-1.11
2019	30.85	27.85
2018	-9.99	-7.60
2017	10.44	10.34
2016	6.37	7.81
2015	8.70	4.85
2014	5.19	6.58

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2013
MSCI Europe Islamic ESG Universal Screened Select	0.43	5.64	12.89	5.72	8.70	9.64	8.44	8.68
MSCI Europe Islamic	0.95	6.46	12.91	6.39	10.16	9.39	8.11	8.62

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.54	18.12	15.57	2.33
2.94	14.84	13.15	1.99

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Islamic ESG Universal Screened Select	1.04	2.49	26.34	15.76	16.47	14.56	0.52	0.61	0.62	0.65	34.59	2020-02-19–2020-03-18
MSCI Europe Islamic	1.00	0.00	13.83	14.31	15.37	13.75	0.66	0.62	0.63	0.67	34.20	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 Europe Islamic ESG Universal Screened Select Index (EUR)

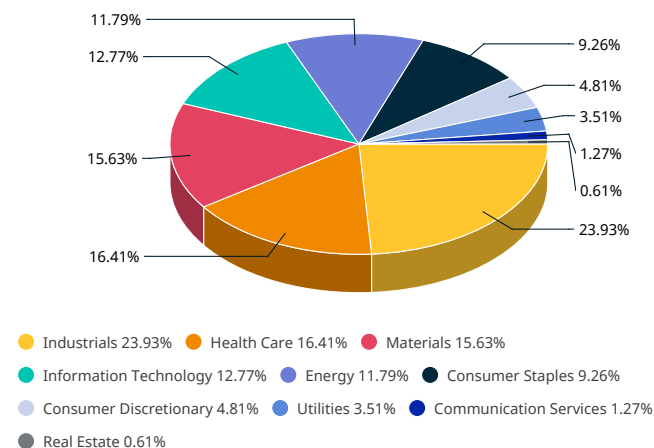
INDEX CHARACTERISTICS

	MSCI Europe Islamic ESG Universal Screened Select	MSCI Europe Islamic
Number of Constituents	112	128
	Weight (%)	
Largest	5.97	7.22
Smallest	0.05	0.07
Average	0.89	0.78
Median	0.39	0.30

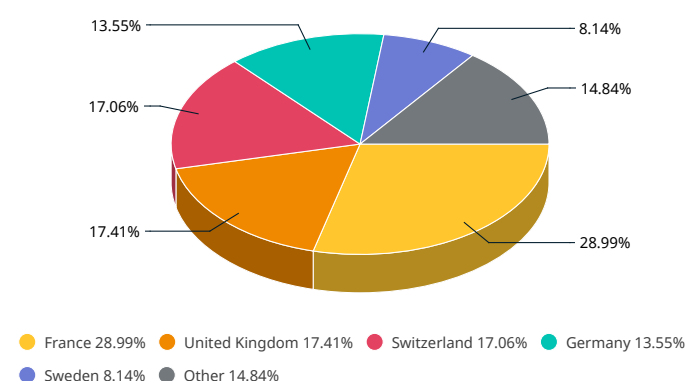
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SCHNEIDER ELECTRIC	FR	5.97	3.88	Industrials
SAP	DE	5.50	5.87	Info Tech
SHELL	GB	5.04	7.22	Energy
TOTALENERGIES	FR	4.94	4.93	Energy
NOVARTIS	CH	4.73	6.16	Health Care
L'OREAL	FR	4.21	3.50	Cons Staples
ABB LTD	CH	3.87	2.42	Industrials
SANOFI	FR	2.80	3.51	Health Care
CRH	GB	2.73	1.68	Materials
AIR LIQUIDE	FR	2.55	3.19	Materials
Total		42.33	42.36	

SECTOR WEIGHTS



COUNTRY WEIGHTS



*DM countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

The MSCI Europe Islamic ESG Universal Screened Select Index was launched on May 18, 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

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