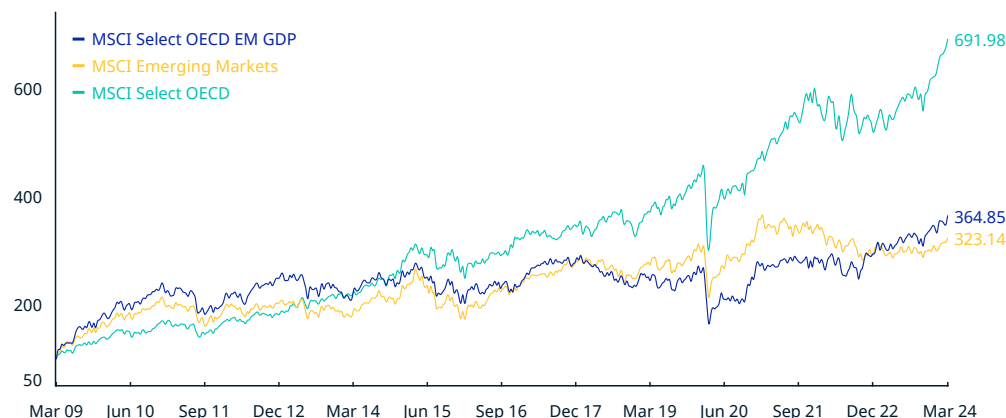


# MSCI Select OECD Emerging Markets GDP Weighted Index (EUR)

The **MSCI Select OECD Emerging Markets GDP Weighted Index** is based on the flagship MSCI Select OECD Index, its parent index, and includes large and mid cap stocks across 7 Emerging Markets (EM) countries\*. The index uses a different weighting scheme than its cap weighted parent index, however. The weight of each country in the index is derived from its economic size (using GDP data) rather than the size of its equity market.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAR 2009 – MAR 2024)



## ANNUAL PERFORMANCE (%)

| Year | MSCI Select OECD EM GDP | MSCI Emerging Markets | MSCI Select OECD |
|------|-------------------------|-----------------------|------------------|
| 2023 | 19.64                   | 6.11                  | 20.03            |
| 2022 | 2.18                    | -14.85                | -13.02           |
| 2021 | 8.67                    | 4.86                  | 30.65            |
| 2020 | 0.96                    | 8.54                  | 6.82             |
| 2019 | 10.20                   | 20.60                 | 29.83            |
| 2018 | -17.28                  | -10.26                | -4.50            |
| 2017 | 20.82                   | 20.59                 | 7.75             |
| 2016 | 3.91                    | 14.51                 | 10.73            |
| 2015 | -6.68                   | -5.23                 | 10.15            |
| 2014 | 6.08                    | 11.38                 | 18.93            |
| 2013 | -8.83                   | -6.81                 | 20.53            |
| 2012 | 29.99                   | 16.41                 | 14.11            |
| 2011 | -16.07                  | -15.70                | -2.55            |
| 2010 | 29.78                   | 27.14                 | 19.85            |

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

|                         | 1 Mo | 3 Mo  | 1 Yr  | YTD   | ANNUALIZED |       |       |                    |
|-------------------------|------|-------|-------|-------|------------|-------|-------|--------------------|
|                         |      |       |       |       | 3 Yr       | 5 Yr  | 10 Yr | Since May 30, 2008 |
| MSCI Select OECD EM GDP | 3.34 | 5.34  | 20.09 | 5.34  | 10.58      | 8.24  | 4.93  | 4.04               |
| MSCI Emerging Markets   | 2.68 | 4.70  | 8.80  | 4.70  | -2.34      | 3.02  | 5.49  | 3.85               |
| MSCI Select OECD        | 3.49 | 11.36 | 26.15 | 11.36 | 11.66      | 13.01 | 12.00 | 9.70               |

## INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

|                         | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | MAXIMUM DRAWDOWN |                       |
|-------------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|------------------|-----------------------|
|                         |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr | (%)              | Period YYYY-MM-DD     |
| MSCI Select OECD EM GDP | 9.30                      | 16.68                               | 19.77 | 16.91 | 0.62                        | 0.47 | 0.36  | 56.20            | 2008-05-30–2009-03-02 |
| MSCI Emerging Markets   | 6.15                      | 13.70                               | 15.39 | 14.31 | -0.20                       | 0.24 | 0.44  | 52.52            | 2008-05-30–2008-10-27 |
| MSCI Select OECD        | 2.34                      | 14.17                               | 15.66 | 13.70 | 0.77                        | 0.83 | 0.89  | 43.92            | 2008-05-30–2009-03-09 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Select OECD Emerging Markets GDP Weighted Index (EUR)

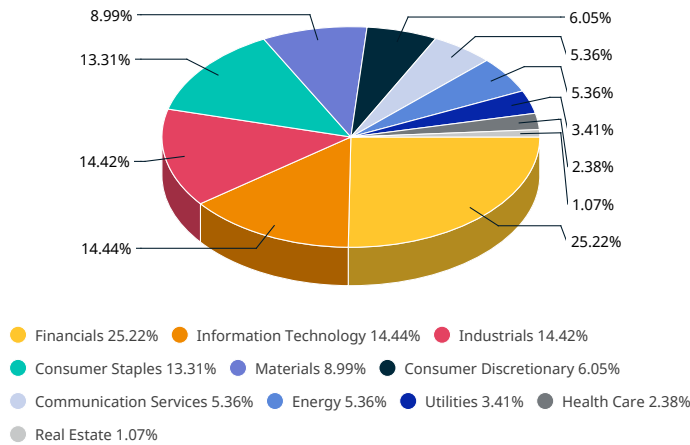
INDEX CHARACTERISTICS

| MSCI Select OECD EM GDP |              |
|-------------------------|--------------|
| Number of Constituents  | 172          |
| Mkt Cap ( EUR Millions) |              |
| Index                   | 1,201,146.84 |
| Largest                 | 112,163.33   |
| Smallest                | 294.67       |
| Average                 | 6,983.41     |
| Median                  | 3,336.15     |

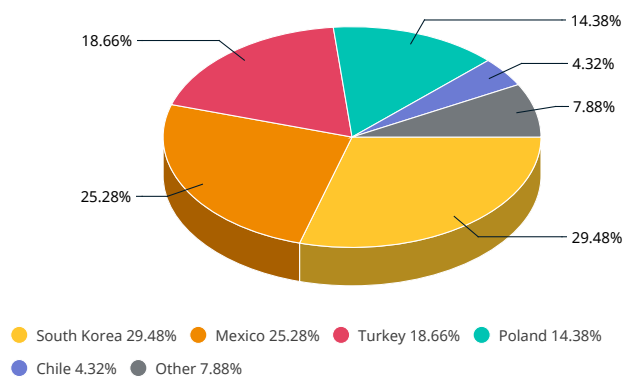
TOP 10 CONSTITUENTS

|                        | Country | Float Adj Mkt Cap ( EUR Billions) | Index Wt. (%) | Sector       |
|------------------------|---------|-----------------------------------|---------------|--------------|
| SAMSUNG ELECTRONICS CO | KR      | 112.16                            | 9.34          | Info Tech    |
| GRUPO FIN BANORTE O    | MX      | 42.96                             | 3.58          | Financials   |
| FEMSA UNIT UBD         | MX      | 39.36                             | 3.28          | Cons Staples |
| WALMART MEXICO V       | MX      | 32.94                             | 2.74          | Cons Staples |
| PKO BANK POLSKI        | PL      | 32.08                             | 2.67          | Financials   |
| CEZ CESKE ENER ZAVODY  | CZ      | 29.61                             | 2.47          | Utilities    |
| GRUPO MEXICO B         | MX      | 28.68                             | 2.39          | Materials    |
| SK HYNIX               | KR      | 28.48                             | 2.37          | Info Tech    |
| AMERICA MOVIL B        | MX      | 27.40                             | 2.28          | Comm Srvcs   |
| OTP BANK               | HU      | 25.70                             | 2.14          | Financials   |
| Total                  |         | 399.37                            | 33.25         |              |

SECTOR WEIGHTS



COUNTRY WEIGHTS



\* EM countries include: Chile, Czech Republic, Hungary, Korea, Mexico, Poland and Turkey.

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