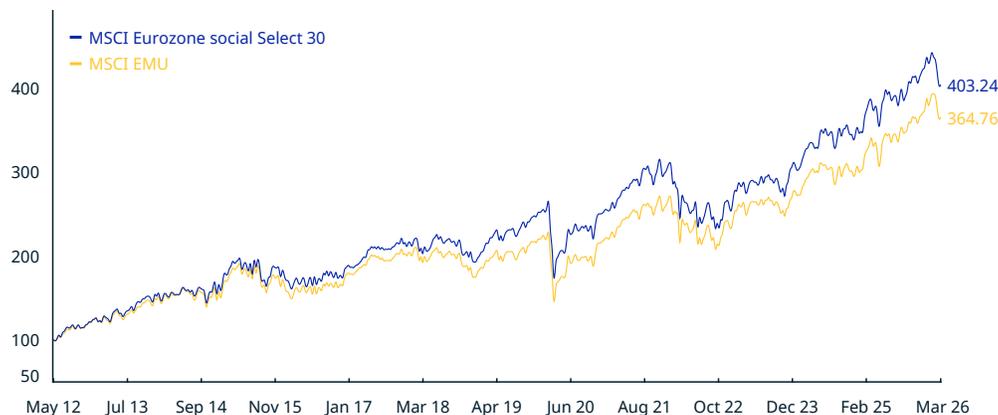


MSCI Eurozone social Select 30 Index (EUR)

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 – NET RETURNS (EUR) (MAY 2012 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Eurozone social Select 30	MSCI EMU
2025	22.20	23.70
2024	13.42	9.49
2023	21.09	18.78
2022	-17.33	-12.47
2021	22.05	22.16
2020	-0.21	-1.02
2019	30.20	25.47
2018	-8.83	-12.71
2017	12.95	12.49
2016	2.93	4.37
2015	10.84	9.81
2014	6.81	4.32
2013	26.50	23.36

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2012
					3 Yr	5 Yr	10 Yr		
MSCI Eurozone social Select 30	-8.93	-5.14	9.24	-5.14	11.85	8.22	9.04	10.59	
MSCI EMU	-8.37	-2.42	12.26	-2.42	11.84	9.03	8.63	9.80	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.17	16.11	13.45	2.26
2.96	16.90	14.10	2.06

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2012 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2012 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Eurozone social Select 30	0.96	3.42	17.97	12.30	14.65	15.14	0.73	0.49	0.61	0.74	36.57	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.57	11.43	13.90	15.20	0.78	0.57	0.58	0.69	38.07	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 Eurozone social Select 30 Index (EUR)

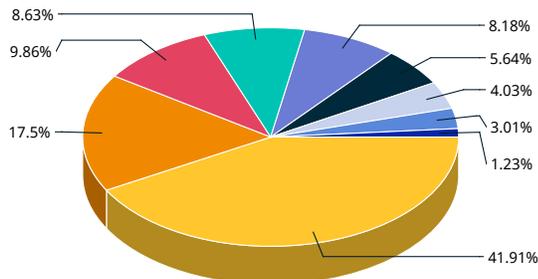
INDEX CHARACTERISTICS

	MSCI Eurozone social Select 30	MSCI EMU
Number of Constituents	30	225
Weight (%)		
Largest	5.64	7.15
Smallest	1.23	0.04
Average	3.33	0.44
Median	3.39	0.22

TOP 10 CONSTITUENTS

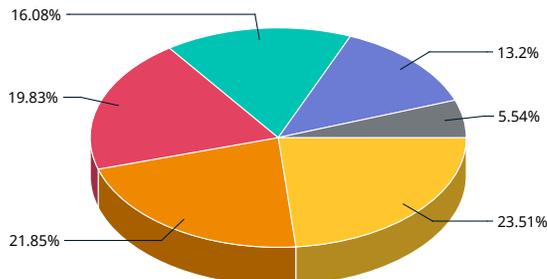
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
AIR LIQUIDE	FR	5.64	1.70	Materials
IBERDROLA	ES	5.31	2.09	Utilities
BBVA	ES	5.04	1.72	Financials
ASML HLDG	NL	5.04	7.15	Info Tech
INTESA SANPAOLO	IT	4.85	1.18	Financials
SIEMENS ENERGY	DE	4.77	1.82	Industrials
MUENCHENER RUECKVERSICH	DE	4.75	1.16	Financials
BNP PARIBAS	FR	4.74	1.34	Financials
SAP	DE	4.68	2.53	Info Tech
UNICREDIT	IT	4.49	1.41	Financials
Total		49.31	22.09	

SECTOR WEIGHTS



- Financials 41.91%
- Information Technology 17.5%
- Industrials 9.86%
- Consumer Discretionary 8.63%
- Utilities 8.18%
- Materials 5.64%
- Health Care 4.03%
- Consumer Staples 3.01%
- Communication Services 1.23%

COUNTRY WEIGHTS



- Germany 23.51%
- France 21.85%
- Spain 19.83%
- Netherlands 16.08%
- Italy 13.2%
- Other 5.54%

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

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