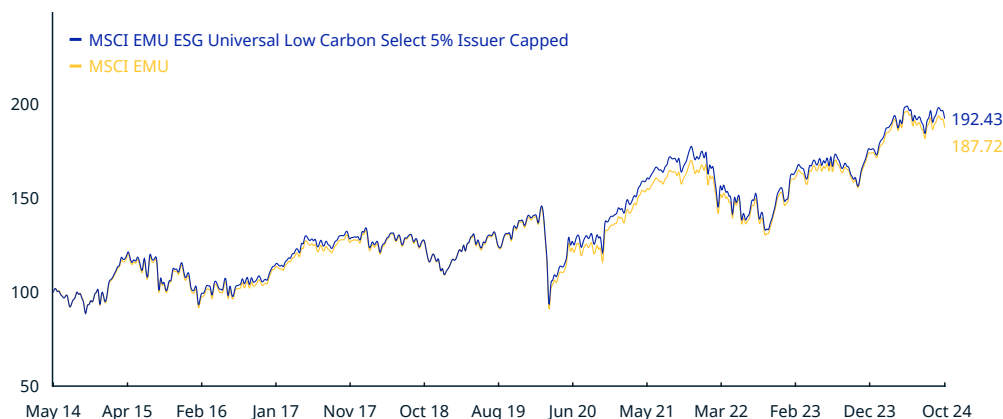


# MSCI EMU ESG Universal Low Carbon Select 5% Issuer Capped Index (EUR)

The MSCI EMU ESG Universal Low Carbon Select 5% Issuer Capped Index is based on the MSCI EMU Index, its parent index, and includes large and mid-cap securities across 10 Developed Markets (DM) in the EMU. The index aim to represent the performance of an investment strategy that by re-weighting free-float market cap weights based upon certain ESG metrics seeks to increase exposure to those companies demonstrating both a robust ESG profile as well as a positive trend in improving that profile, while excluding companies based on various ESG and climate change criteria.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2014 – OCT 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU ESG Universal Low Carbon Select 5% Issuer Capped	MSCI EMU
2023	18.61	18.78
2022	-15.00	-12.47
2021	22.89	22.16
2020	1.94	-1.02
2019	26.32	25.47
2018	-13.80	-12.71
2017	12.37	12.49
2016	4.52	4.37
2015	10.47	9.81

## INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2014
					3 Yr	5 Yr	10 Yr		
MSCI EMU ESG Universal Low Carbon Select 5% Issuer Capped	-3.29	0.17	22.67	9.33	3.87	7.49	7.27	6.48	
MSCI EMU	-3.33	-0.77	20.23	7.94	4.43	7.09	6.97	6.22	

## FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.29	14.15	12.86	1.83
3.25	14.38	12.69	1.79

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 30, 2014 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI EMU ESG Universal Low Carbon Select 5% Issuer Capped	0.99	1.22	11.12	15.98	17.87	16.00	0.19	0.44	0.50	0.46	36.71	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.08	15.64	18.04	16.07	0.22	0.41	0.48	0.44	38.07	2020-02-19–2020-03-18

<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 EMU ESG Universal Low Carbon Select 5% Issuer Capped Index (EUR)

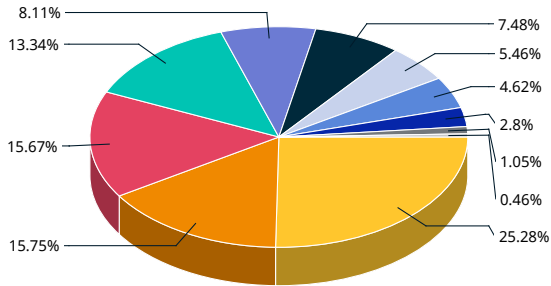
## INDEX CHARACTERISTICS

	MSCI EMU ESG Universal Low Carbon Select 5% Issuer Capped	MSCI EMU
<b>Number of Constituents</b>	196	220
	Weight (%)	
<b>Largest</b>	5.69	4.88
<b>Smallest</b>	0.03	0.04
<b>Average</b>	0.51	0.45
<b>Median</b>	0.22	0.21

## TOP 10 CONSTITUENTS

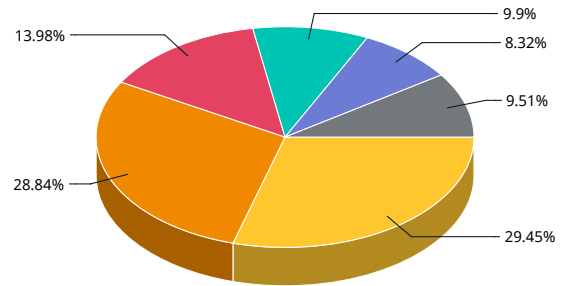
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	5.69	4.41	Info Tech
LVMH MOET HENNESSY	FR	4.13	3.30	Cons Discr
ASML HLDG	NL	3.78	4.88	Info Tech
SIEMENS	DE	3.44	2.66	Industrials
SCHNEIDER ELECTRIC	FR	3.27	2.55	Industrials
ALLIANZ	DE	2.87	2.23	Financials
IBERDROLA	ES	2.06	1.64	Utilities
SANOFI	FR	1.87	2.18	Health Care
BANCO SANTANDER	ES	1.80	1.37	Financials
L'OREAL	FR	1.68	1.63	Cons Staples
<b>Total</b>		<b>30.59</b>	<b>26.84</b>	

## SECTOR WEIGHTS



- Financials 25.28%
- Consumer Discretionary 15.75%
- Industrials 15.67%
- Information Technology 13.34%
- Consumer Staples 8.11%
- Health Care 7.48%
- Utilities 5.46%
- Communication Services 4.62%
- Materials 2.8%
- Real Estate 1.05%
- Energy 0.46%

## COUNTRY WEIGHTS



- France 29.45%
- Germany 28.84%
- Netherlands 13.98%
- Spain 9.9%
- Italy 8.32%
- Other 9.51%

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

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