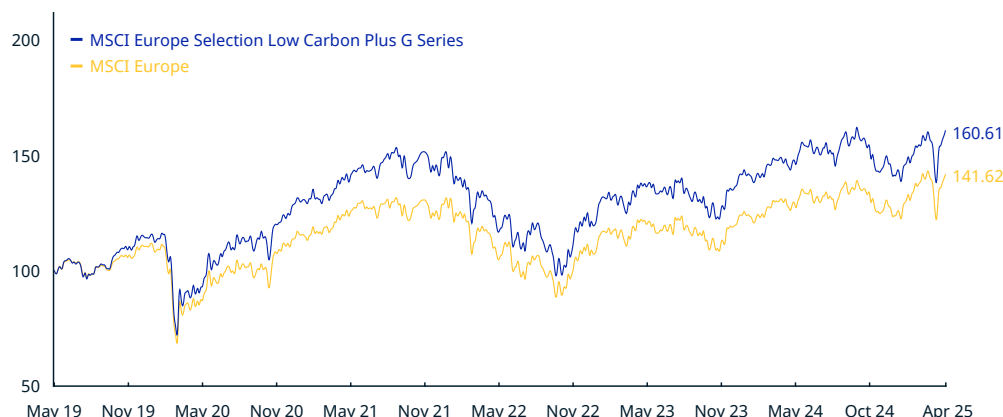


MSCI Europe Selection Low Carbon Plus G Series Index (USD)

The MSCI Europe Selection Low Carbon Plus G Series Index is based on the MSCI Europe Index, its parent index, and includes large and mid-cap securities across 15 Developed Markets (DM) in Europe. The Index aims to represent the performance of a set of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers and low carbon footprint. Additionally, security weights are tilted in proportion of the aggregate revenue from 6 Sustainable Impact themes: Alternative Energy, Energy Efficiency, Green Building, Major Disease Treatment, Nutrition, Pollution Prevention.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAY 2019 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Selection Low Carbon Plus G Series	MSCI Europe
2024	-1.15	-0.87
2023	19.59	16.68
2022	-20.41	-17.28
2021	16.95	13.75
2020	12.00	3.14

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 28, 2019
MSCI Europe Selection Low Carbon Plus G Series	5.17	7.67	9.68	13.45	8.46	11.40	na	8.32
MSCI Europe	3.81	6.76	10.78	14.04	8.11	10.01	na	6.04

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.26	17.00	14.74	2.22
3.18	15.31	13.85	2.09

INDEX RISK AND RETURN CHARACTERISTICS (MAY 28, 2019 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 28, 2019	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Selection Low Carbon Plus G Series	1.02	3.14	56.23	18.42	18.30	na	0.30	0.54	na	0.40	36.19	2021-09-06–2022-09-29
MSCI Europe	1.00	0.00	3.64	17.65	17.62	na	0.28	0.48	na	0.29	36.01	2020-01-17–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

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

MSCI Europe Selection Low Carbon Plus G Series Index (USD)

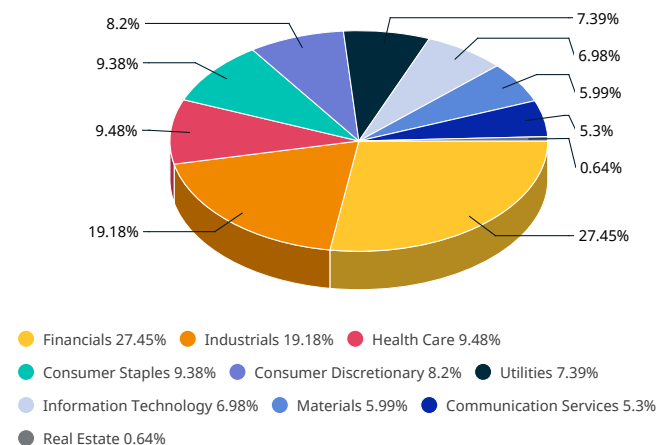
INDEX CHARACTERISTICS

	MSCI Europe Selection Low Carbon Plus G Series	MSCI Europe
Number of Constituents	206	399
	Weight (%)	
Largest	3.07	2.58
Smallest	0.02	0.02
Average	0.49	0.25
Median	0.32	0.11

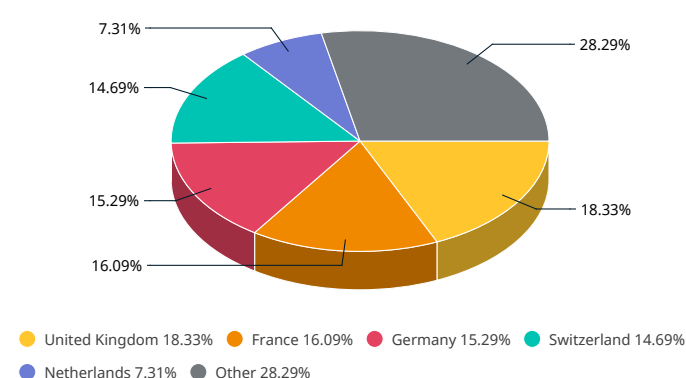
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	3.07	2.58	Info Tech
NESTLE	CH	2.50	2.38	Cons Staples
ASML HLDG	NL	2.37	2.22	Info Tech
NOVARTIS	CH	2.35	1.91	Health Care
SCHNEIDER ELECTRIC	FR	2.15	1.08	Industrials
ALLIANZ	DE	2.12	1.36	Financials
ASTRAZENECA	GB	2.10	1.89	Health Care
HSBC HOLDINGS (GB)	GB	2.08	1.69	Financials
NOVO NORDISK B	DK	1.89	1.81	Health Care
SIEMENS	DE	1.87	1.48	Industrials
Total		22.50	18.39	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI Selection Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

* 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 ESG Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

The MSCI Europe Selection Low Carbon Plus G Series Index was launched on Jan 31, 2020. 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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