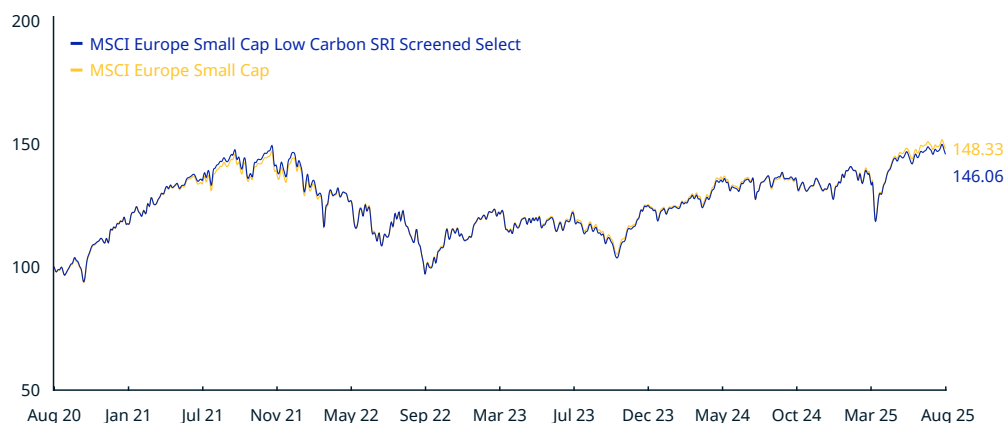


MSCI Europe Small Cap Low Carbon SRI Screened Select Index (EUR)

The MSCI Europe Small Cap Low Carbon SRI Screened Select Index is based on the MSCI Europe Small Cap Index, its parent index, which includes small cap stocks across 15 Developed Markets (DM) countries in Europe*. It is a free float-adjusted market capitalization-weighted index that excludes companies from the underlying MSCI Europe Small Cap Index based on Environmental, Social and Governance (ESG) criteria. Additionally, the index targets a minimum 30% reduction in carbon emission intensity relative to the MSCI Europe Small Cap Index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (AUG 2020 – AUG 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Small Cap Low Carbon SRI Screened Select	MSCI Europe Small Cap
2024	6.15	5.65
2023	12.42	12.74
2022	-23.76	-22.50
2021	25.76	23.82

INDEX PERFORMANCE – NET RETURNS (%) (AUG 29, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Aug 31, 2020	FUNDAMENTALS (AUG 29, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Small Cap Low Carbon SRI Screened Select	-0.91	0.70	6.66	10.06	9.08	7.87	na	7.88		3.05	17.57	13.66	1.61
MSCI Europe Small Cap	-0.71	1.31	8.39	11.94	9.62	8.20	na	8.21		3.06	17.58	13.45	1.64

INDEX RISK AND RETURN CHARACTERISTICS (AUG 29, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 31, 2020	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Small Cap Low Carbon SRI Screened Select	18.62	15.42	17.43	na	0.46	0.44	na	0.44	34.22	2021-11-15–2022-09-29
MSCI Europe Small Cap	12.07	15.05	17.08	na	0.50	0.46	na	0.46	32.88	2021-11-15–2022-09-29

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 Small Cap Low Carbon SRI Screened Select Index (EUR)

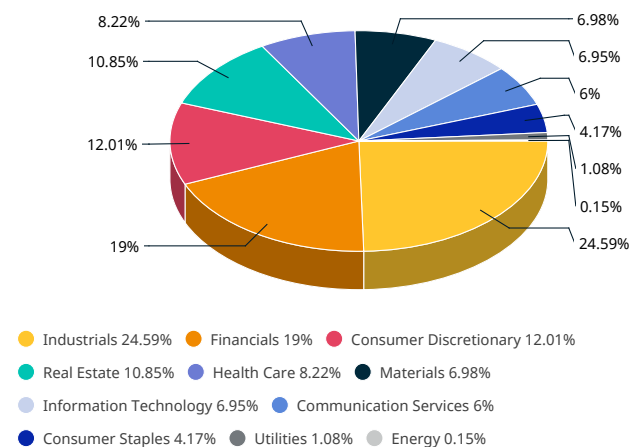
INDEX CHARACTERISTICS

MSCI Europe Small Cap Low Carbon SRI Screened Select	
Number of Constituents	636
Mkt Cap (EUR Millions)	
Index	1,005,710.25
Largest	8,685.30
Smallest	133.99
Average	1,581.31
Median	1,129.38

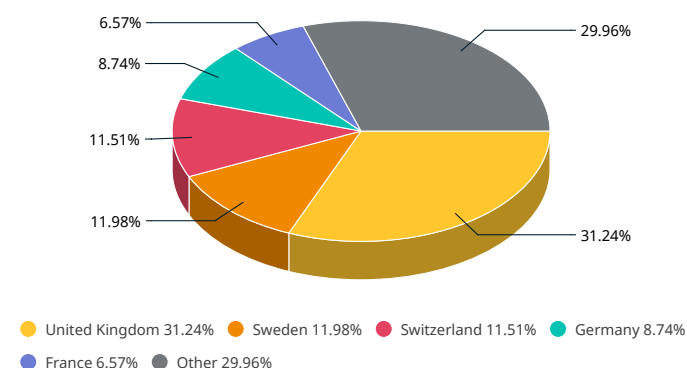
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
BAWAG GROUP	AT	8.69	0.86	Financials
DIPLOMA	GB	8.36	0.83	Industrials
ST JAMES'S PLACE	GB	7.83	0.78	Financials
WEIR GROUP	GB	7.38	0.73	Industrials
ICG	GB	7.32	0.73	Financials
ACCELLERON	CH	6.95	0.69	Industrials
SPIE	FR	6.76	0.67	Industrials
RIGHTMOVE GROUP	GB	6.65	0.66	Comm Svcs
PSP SWISS PROPERTY	CH	6.52	0.65	Real Estate
SWISSQUOTE GROUP HOLDING	CH	6.01	0.60	Financials
Total		72.48	7.21	

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 Small Cap Low Carbon SRI Screened Select Index was launched on Dec 24, 2024. 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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