MSCI Europe Climate Change ESG Select Index (EUR)

The MSCI Europe Climate Change ESG Select 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 incorporate additional business exclusion screens including Nuclear Weapons, Tobacco, Thermal Coal, Nuclear Power and Unconventional Oil & Gas. Additionally, companies that not in compliance with the United Nations Global Compact principles are also excluded from the index. Only companies rated BB and above are eligible for inclusion in the index. The index is finally diversified by capping issuers in the index at 10%.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (NOV 2013 – OCT 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Climate Change ESG Select	MSCI Europe
2024	10.52	8.59
2023	16.37	15.83
2022	-14.09	-9.49
2021	25.88	25.13
2020	0.29	-3.32
2019	27.43	26.05
2018	-12.23	-10.57
2017	10.40	10.24
2016	-0.05	2.58
2015	10.40	8.22
2014	7.52	6.84

FUNDAMENTALS (OCT 31, 2025)

INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

		ANNUALIZED											
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _N	Since lov 26, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI Europe Climate Change ESG Select	2.79	4.24	9.23	9.20	13.17	11.92	6.29	7.13	2.76	17.84	15.53	2.68	-
MSCI Europe	2.56	5.39	15.88	15.23	14.34	13.87	7.00	7.55	2.99	16.98	14.79	2.36	

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD	
MSCI Europe Climate Change ESG Select	1.01	2.18	12.25	11.07	13.93	13.64	0.91	0.77	0.47	0.54	34.13	2020-02-19—2020-03-18	
MSCI Europe	1.00	0.00	3.29	10.40	13.24	13.26	1.06	0.93	0.53	0.57	35.25	2020-02-19-2020-03-18	
	¹ Last	12 months	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						E LIBOR 1M prior that date				



MSCI Europe Climate Change ESG Select Index (EUR)

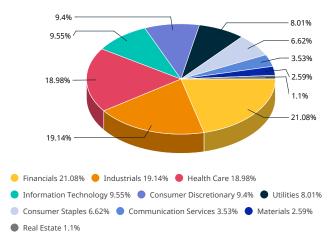
INDEX CHARACTERISTICS

	MSCI Europe Climate Change ESG Select	MSCI Europe					
Number of	337	402					
Constituents							
	Weight (%)						
Largest	4.86	3.22					
Smallest	0.00	0.02					
Average	0.30	0.25					
Median	0.12	0.11					

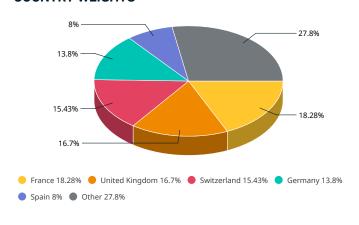
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	4.86	2.09	Info Tech
SCHNEIDER ELECTRIC	FR	4.33	1.20	Industrials
IBERDROLA	ES	3.41	0.99	Utilities
ASTRAZENECA	GB	3.00	1.96	Health Care
NOVARTIS	CH	2.77	1.82	Health Care
ROCHE HOLDING GENUSS	CH	2.65	1.75	Health Care
ENEL	IT	2.29	0.64	Utilities
LVMH MOET HENNESSY	FR	1.91	1.36	Cons Discr
NOVO NORDISK B	DK	1.85	1.21	Health Care
HSBC HOLDINGS (GB)	GB	1.66	1.88	Financials
Total		28.72	14.91	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI Europe Climate Change ESG Select Index was launched on Dec 13, 2019. 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.



^{*} DM countries include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

OCT 31, 2025 Index Factsheet

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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