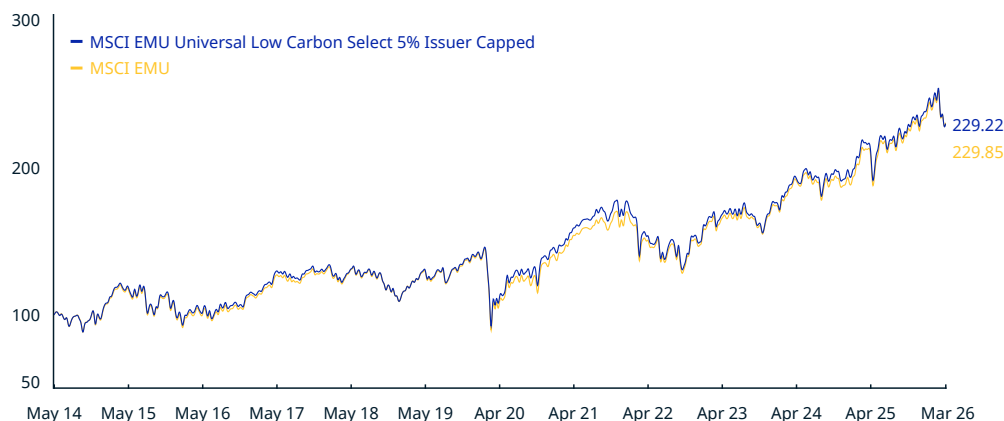


# MSCI EMU Universal Low Carbon Select 5% Issuer Capped Index (EUR)

The MSCI EMU 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 – MAR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU Universal Low Carbon Select 5% Issuer Capped	MSCI EMU
2025	22.64	23.70
2024	11.09	9.49
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 (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2014
					3 Yr	5 Yr	10 Yr		
MSCI EMU Universal Low Carbon Select 5% Issuer Capped	-9.38	-4.40	10.43	-4.40	11.02	8.35	8.40	7.25	
MSCI EMU	-8.37	-2.42	12.26	-2.42	11.84	9.03	8.63	7.28	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.14	15.85	13.47	1.99
2.96	16.90	14.10	2.06

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – MAR 31, 2026)

	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 Universal Low Carbon Select 5% Issuer Capped	1.00	1.27	10.56	11.99	14.32	15.17	0.69	0.51	0.57	0.50	36.71	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	0.50	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 Universal Low Carbon Select 5% Issuer Capped Index (EUR)

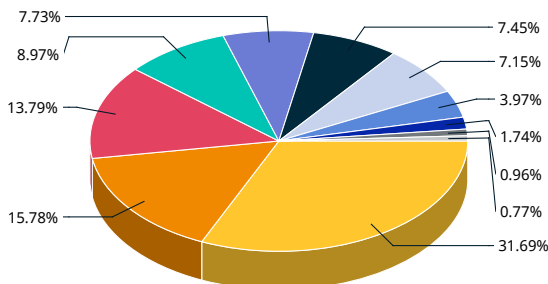
## INDEX CHARACTERISTICS

	MSCI EMU Universal Low Carbon Select 5% Issuer Capped	MSCI EMU
<b>Number of Constituents</b>	193	225
	Weight (%)	
<b>Largest</b>	6.59	7.15
<b>Smallest</b>	0.03	0.04
<b>Average</b>	0.52	0.44
<b>Median</b>	0.24	0.22

## TOP 10 CONSTITUENTS

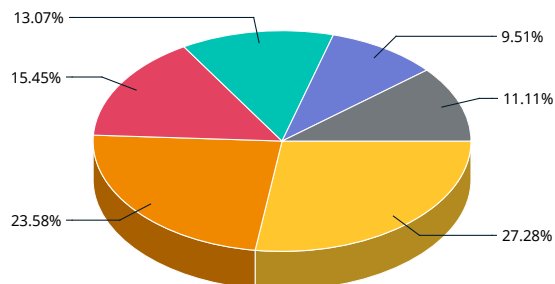
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.59	7.15	Info Tech
SIEMENS	DE	3.39	2.57	Industrials
SAP	DE	3.33	2.53	Info Tech
BANCO SANTANDER	ES	3.06	2.30	Financials
ALLIANZ	DE	3.01	2.25	Financials
IBERDROLA	ES	2.75	2.09	Utilities
SCHNEIDER ELECTRIC	FR	2.72	2.07	Industrials
BBVA	ES	2.28	1.72	Financials
UNICREDIT	IT	1.85	1.41	Financials
L'OREAL	FR	1.82	1.38	Cons Staples
<b>Total</b>		<b>30.80</b>	<b>25.46</b>	

## SECTOR WEIGHTS



- Financials 31.69%
- Industrials 15.78%
- Information Technology 13.79%
- Consumer Discretionary 8.97%
- Utilities 7.73%
- Consumer Staples 7.45%
- Health Care 7.15%
- Communication Services 3.97%
- Materials 1.74%
- Real Estate 0.96%
- Energy 0.77%

## COUNTRY WEIGHTS



- Germany 27.28%
- France 23.58%
- Netherlands 15.45%
- Spain 13.07%
- Italy 9.51%
- Other 11.11%

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

The MSCI ESG Universal Indexes were renamed the MSCI Universal Indexes as of Feb 3, 2025.

## ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

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