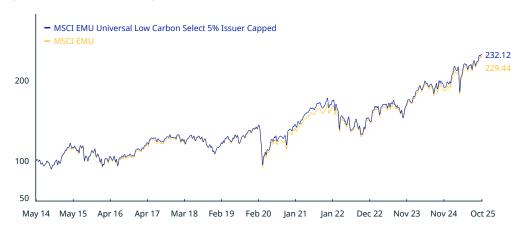
MSCI EMU Universal Low Carbon Select 5% Issuer Capped Index (EUR)

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 - OCT 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU Universal Low Carbon Select 5% Issuer Capped	MSCI EMU
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

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 _M	Since lay 30, 2014	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU Universal Low Carbon Select 5% Issuer	2.41	5.64	20.63	18.72	17.90	14.16	7.55	7.65	2.93	16.94	14.63	2.14
Capped MSCI EMU	2.40	5.74	22.23	20.50	17.85	14.88	7.55	7.54	2.89	17.57	14.85	2.13

INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3			B	MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 30, 2014	(%)	Period YYYY-MM-DD
MSCI EMU Universal Low Carbon Select 5% Issuer Capped	0.99	1.23	9.88	12.59	15.37	15.16	1.14	0.84	0.52	0.53	36.71	2020-02-19—2020-03-18
MSCI EMU	1.00	0.00	3.17	12.06	15.30	15.25	1.18	0.88	0.52	0.52	38.07	2020-02-19-2020-03-18
	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						CE LIBOR 1M prior that date					



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

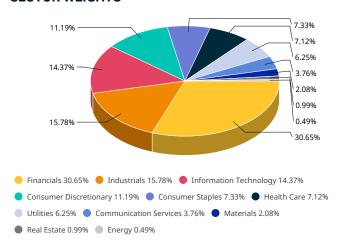
INDEX CHARACTERISTICS

	MSCI EMU Universal Low Carbon Select 5% Issuer Capped	MSCI EMU					
Number of	195	219					
Constituents							
	Weight (%)						
Largest	6.71	5.96					
Smallest	0.04	0.04					
Average	0.51	0.46					
Median	0.23	0.22					

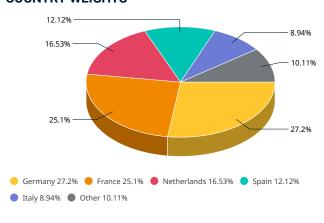
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.71	5.96	Info Tech
SAP	DE	4.08	3.86	Info Tech
SIEMENS	DE	4.03	3.08	Industrials
SCHNEIDER ELECTRIC	FR	2.91	2.22	Industrials
ALLIANZ	DE	2.90	2.22	Financials
BANCO SANTANDER	ES	2.89	2.17	Financials
IBERDROLA	ES	2.25	1.84	Utilities
BBVA	ES	2.17	1.66	Financials
ESSILORLUXOTTICA	FR	2.04	1.58	Health Care
LVMH MOET HENNESSY	FR	1.94	2.52	Cons Discr
Total		31.92	27.11	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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



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

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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