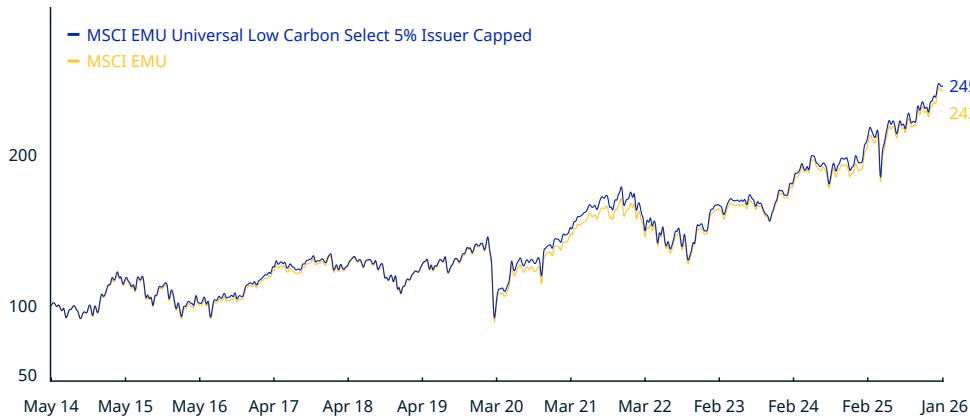


# MSCI EMU Universal Low Carbon Select 5% Issuer Capped Index (EUR)

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 aims 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 – JAN 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 (%) (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since May 30, 2014				
MSCI EMU Universal Low Carbon Select 5% Issuer Capped	2.19	5.56	17.09	2.19	14.43	11.85	9.12	7.98	2.90	16.87	14.65	2.12
MSCI EMU	2.80	5.53	18.55	2.80	14.69	12.37	9.16	7.87	2.77	17.88	15.19	2.18

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

	Beta	Tracking Error (%) <sup>1</sup>	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 30, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU Universal Low Carbon Select 5% Issuer Capped	0.99	1.24	11.38	10.25	13.75	14.87	1.08	0.76	0.62	0.55	36.71	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.65	9.90	13.49	14.95	1.14	0.81	0.62	0.54	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

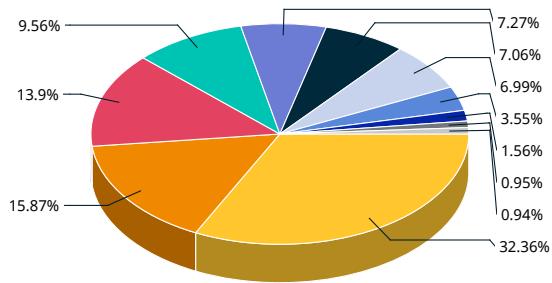
	MSCI EMU Universal Low Carbon Select 5% Issuer Capped	MSCI EMU
<b>Number of Constituents</b>	200	224
<b>Weight (%)</b>		

**Largest** 6.62 7.35  
**Smallest** 0.03 0.03  
**Average** 0.50 0.45  
**Median** 0.23 0.21

### TOP 10 CONSTITUENTS

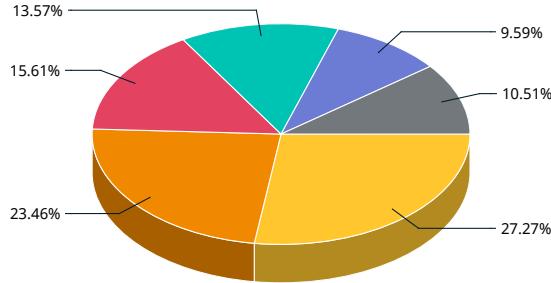
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.62	7.35	Info Tech
SIEMENS	DE	3.91	3.04	Industrials
SAP	DE	3.57	2.78	Info Tech
BANCO SANTANDER	ES	3.22	2.50	Financials
ALLIANZ	DE	2.88	2.24	Financials
SCHNEIDER ELECTRIC	FR	2.67	2.07	Industrials
BBVA	ES	2.48	1.93	Financials
IBERDROLA	ES	2.44	1.90	Utilities
UNICREDIT	IT	2.07	1.61	Financials
L'OREAL	FR	1.87	1.45	Cons Staples
<b>Total</b>		<b>31.73</b>	<b>26.86</b>	

### SECTOR WEIGHTS



Financials 32.36%   Industrials 15.87%   Information Technology 13.9%  
 Consumer Discretionary 9.56%   Health Care 7.27%   Consumer Staples 7.06%  
 Utilities 6.99%   Communication Services 3.55%   Materials 1.56%  
 Real Estate 0.95%   Energy 0.94%

### COUNTRY WEIGHTS



Germany 27.27%   France 23.46%   Netherlands 15.61%   Spain 13.57%  
 Italy 9.59%   Other 10.51%

\*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

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