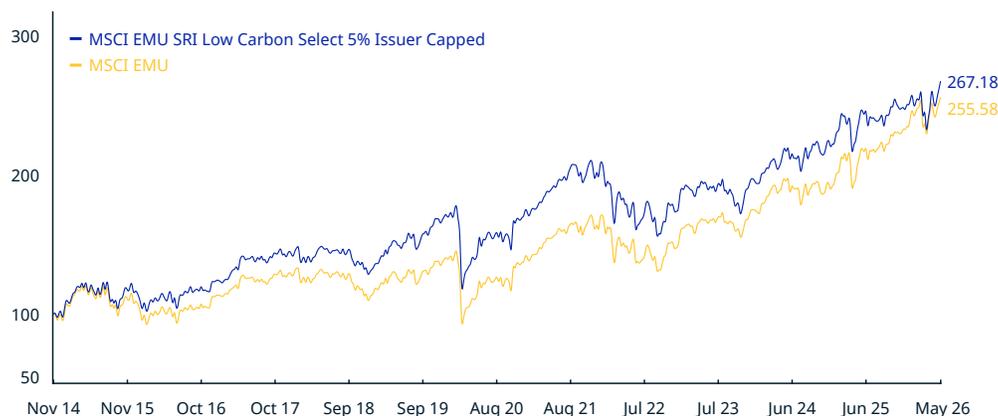


MSCI EMU SRI Low Carbon Select 5% Issuer Capped Index (EUR)

The MSCI EMU SRI Low Carbon Select 5% Issuer Capped Index captures large and mid-cap representation across 10 Developed Markets (DM) countries* in the EMU. The index is designed to represent the performance of companies that have lower carbon exposure than that of the broad market and have high Environmental, Social and Governance (ESG) performance. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 5% in accordance with the MSCI Capped Indexes methodology. Constituent selection is based on research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2014 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU SRI Low Carbon Select 5% Issuer Capped	MSCI EMU
2025	13.55	23.70
2024	13.07	9.49
2023	13.28	18.78
2022	-16.16	-12.47
2021	20.81	22.16
2020	0.59	-1.02
2019	31.10	25.47
2018	-8.54	-12.71
2017	14.29	12.49
2016	7.48	4.37
2015	14.06	9.81

INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	
MSCI EMU SRI Low Carbon Select 5% Issuer Capped	5.77	3.06	9.30	6.21	12.67	6.94	8.73	8.91	
MSCI EMU	4.13	1.42	17.52	8.01	16.09	10.25	9.38	8.49	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.38	21.27	16.33	2.52
2.81	18.15	14.85	2.22

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU SRI Low Carbon Select 5% Issuer Capped	0.95	3.58	28.08	13.03	14.95	15.09	0.76	0.40	0.58	0.59	35.26	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.57	11.76	14.16	15.32	1.09	0.63	0.62	0.56	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

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

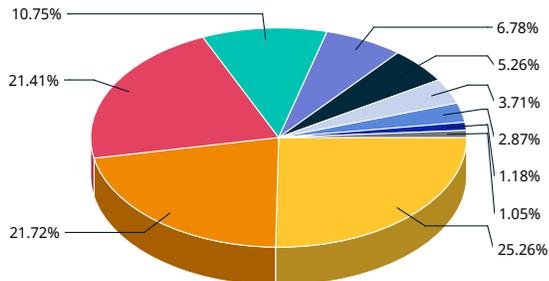
INDEX CHARACTERISTICS

	MSCI EMU SRI Low Carbon Select 5% Issuer Capped	MSCI EMU
Number of Constituents	71	223
	Weight (%)	
Largest	6.76	8.11
Smallest	0.18	0.04
Average	1.41	0.45
Median	0.80	0.21

TOP 10 CONSTITUENTS

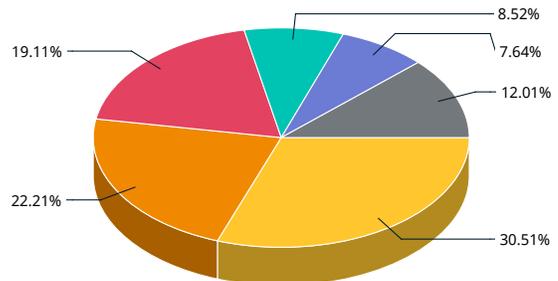
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
INFINEON TECHNOLOGIES	DE	6.76	1.60	Info Tech
ASML HLDG	NL	5.37	8.11	Info Tech
SCHNEIDER ELECTRIC	FR	4.94	2.23	Industrials
SAP	DE	4.26	2.45	Info Tech
AXA	FR	4.24	1.00	Financials
NOKIA CORP	FI	4.22	1.00	Info Tech
ESSILORLUXOTTICA	FR	3.35	0.80	Health Care
HERMES INTERNATIONAL	FR	3.27	0.77	Cons Discr
PROSUS N	NL	3.26	0.77	Cons Discr
SOCIETE GENERALE	FR	3.15	0.75	Financials
Total		42.82	19.49	

SECTOR WEIGHTS



- Financials 25.26%
- Industrials 21.72%
- Information Technology 21.41%
- Consumer Discretionary 10.75%
- Consumer Staples 6.78%
- Health Care 5.26%
- Communication Services 3.71%
- Materials 2.87%
- Real Estate 1.18%
- Utilities 1.05%

COUNTRY WEIGHTS



- France 30.51%
- Germany 22.21%
- Netherlands 19.11%
- Finland 8.52%
- Italy 7.64%
- Other 12.01%

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

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI EMU SRI Low Carbon Select 5% Issuer Capped Index was launched on Nov 11, 2020. 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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