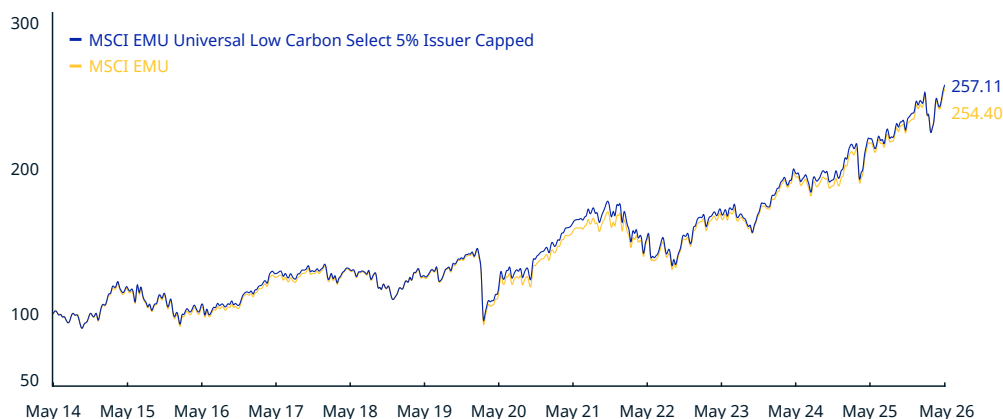


MSCI EMU Universal Low Carbon Select 5% Issuer Capped Index (EUR)

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 – MAY 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 (%) (MAY 29, 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 | 4.39 | 1.64 | 17.17 | 7.23 | 15.77 | 9.67 | 9.31 | 8.18 | |
| MSCI EMU | 4.13 | 1.42 | 17.52 | 8.01 | 16.09 | 10.25 | 9.38 | 8.09 | |

FUNDAMENTALS (MAY 29, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.93 | 17.49 | 14.52 | 2.17 |
| 2.81 | 18.15 | 14.85 | 2.22 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – MAY 29, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | 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 | 1.31 | 10.56 | 12.54 | 14.66 | 15.35 | 1.00 | 0.58 | 0.61 | 0.55 | 36.71 | 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 | 0.55 | 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 Universal Low Carbon Select 5% Issuer Capped Index (EUR)

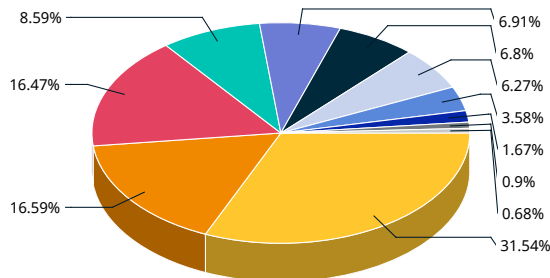
INDEX CHARACTERISTICS

| | MSCI EMU Universal Low Carbon Select 5% Issuer Capped | MSCI EMU |
|-------------------------------|--|----------|
| Number of Constituents | 192 | 223 |
| | Weight (%) | |
| Largest | 7.38 | 8.11 |
| Smallest | 0.03 | 0.04 |
| Average | 0.52 | 0.45 |
| Median | 0.24 | 0.21 |

TOP 10 CONSTITUENTS

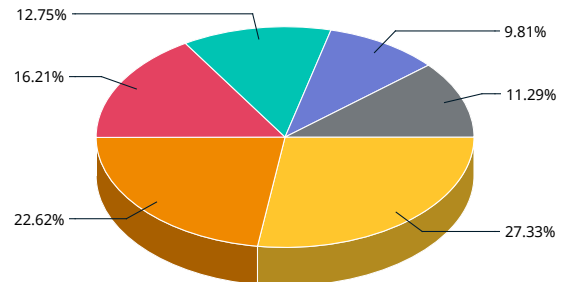
| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-----------------------|---------|---------------|----------------------|-------------|
| ASML HLDG | NL | 7.38 | 8.11 | Info Tech |
| SIEMENS | DE | 4.03 | 3.10 | Industrials |
| SAP | DE | 3.18 | 2.45 | Info Tech |
| BANCO SANTANDER | ES | 3.14 | 2.38 | Financials |
| SCHNEIDER ELECTRIC | FR | 2.91 | 2.23 | Industrials |
| ALLIANZ | DE | 2.89 | 2.19 | Financials |
| IBERDROLA | ES | 2.46 | 1.89 | Utilities |
| BBVA | ES | 2.28 | 1.73 | Financials |
| INFINEON TECHNOLOGIES | DE | 2.08 | 1.60 | Info Tech |
| UNICREDIT | IT | 2.04 | 1.57 | Financials |
| Total | | 32.40 | 27.26 | |

SECTOR WEIGHTS



- Financials 31.54%
- Information Technology 16.59%
- Industrials 16.47%
- Consumer Discretionary 8.59%
- Utilities 6.91%
- Consumer Staples 6.8%
- Health Care 6.27%
- Communication Services 3.58%
- Materials 1.67%
- Real Estate 0.9%
- Energy 0.68%

COUNTRY WEIGHTS



- Germany 27.33%
- France 22.62%
- Netherlands 16.21%
- Spain 12.75%
- Italy 9.81%
- Other 11.29%

*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.

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