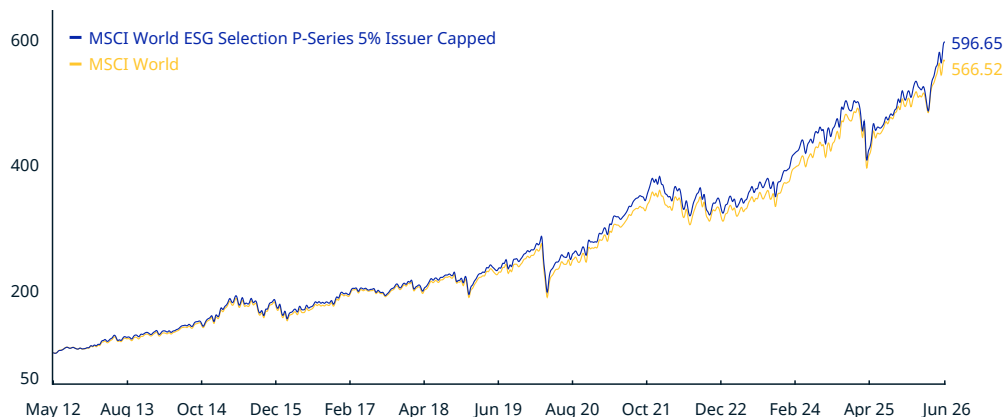


MSCI World ESG Selection P-Series 5% Issuer Capped Index (EUR)

The MSCI World ESG Selection P-Series 5% Issuer Capped Index captures large and mid-cap stocks across 23 Developed Markets (DM) countries*. The Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a capped version of the MSCI World Selection Index and limits concentration risk by constraining the maximum weight of a company to 5%. Constituent selection is based on the 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) (MAY 2012 – JUN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Selection P-Series 5% Issuer Capped	MSCI World
2025	6.11	6.77
2024	24.21	26.60
2023	21.04	19.60
2022	-14.50	-12.78
2021	34.43	31.07
2020	6.59	6.33
2019	30.93	30.02
2018	-2.88	-4.11
2017	7.15	7.51
2016	10.22	10.73
2015	10.60	10.42
2014	19.43	19.50
2013	22.65	21.20

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr	Since May 31, 2012	
MSCI World ESG Selection P-Series 5% Issuer Capped	3.80	20.10	28.92	15.44	17.80	12.55	13.15	13.51	
MSCI World	1.34	14.64	24.58	12.68	17.40	12.29	12.81	13.10	

FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.48	24.82	20.31	4.50
1.52	24.57	19.17	4.15

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ESG Selection P-Series 5% Issuer Capped	1.01	1.69	23.95	12.84	14.19	13.81	1.12	0.77	0.92	1.01	33.84	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.95	11.65	13.34	13.47	1.20	0.80	0.91	1.00	33.76	2020-02-19–2020-03-23

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 World ESG Selection P-Series 5% Issuer Capped Index (EUR)

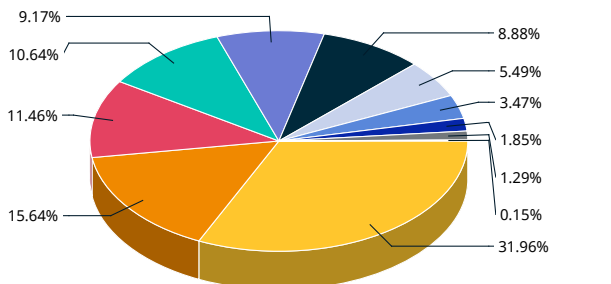
INDEX CHARACTERISTICS

	MSCI World ESG Selection P-Series 5% Issuer Capped	MSCI World
Number of Constituents	642	1,283
Weight (%)		
Largest	5.02	5.18
Smallest	0.01	0.00
Average	0.16	0.08
Median	0.05	0.03

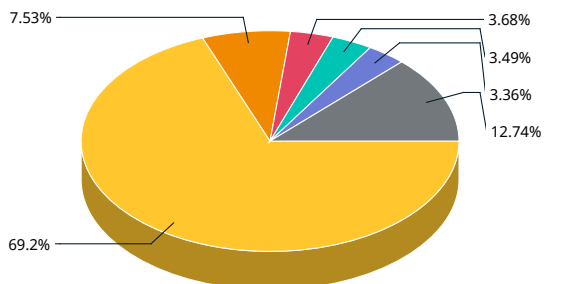
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.02	5.18	Info Tech
MICROSOFT CORP	US	4.22	2.95	Info Tech
ADVANCED MICRO DEVICES	US	3.45	1.06	Info Tech
ASML HLDG	NL	2.78	0.86	Info Tech
TESLA	US	2.57	1.33	Cons Discr
ALPHABET A	US	2.44	2.33	Comm Srvcs
LILLY (ELI) & COMPANY	US	2.09	1.08	Health Care
APPLIED MATERIALS	US	2.09	0.64	Info Tech
LAM RESEARCH CORP	US	1.97	0.61	Info Tech
ALPHABET C	US	1.91	1.83	Comm Srvcs
Total		28.55	17.88	

SECTOR WEIGHTS



COUNTRY WEIGHTS



- Information Technology 31.96%
- Financials 15.64%
- Industrials 11.46%
- Communication Services 10.64%
- Health Care 9.17%
- Consumer Discretionary 8.88%
- Consumer Staples 5.49%
- Materials 3.47%
- Real Estate 1.85%
- Utilities 1.29%
- Energy 0.15%

- United States 69.2%
- Japan 7.53%
- Netherlands 3.68%
- United Kingdom 3.49%
- Canada 3.36%
- Other 12.74%

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

*DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

ABOUT MSCI

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