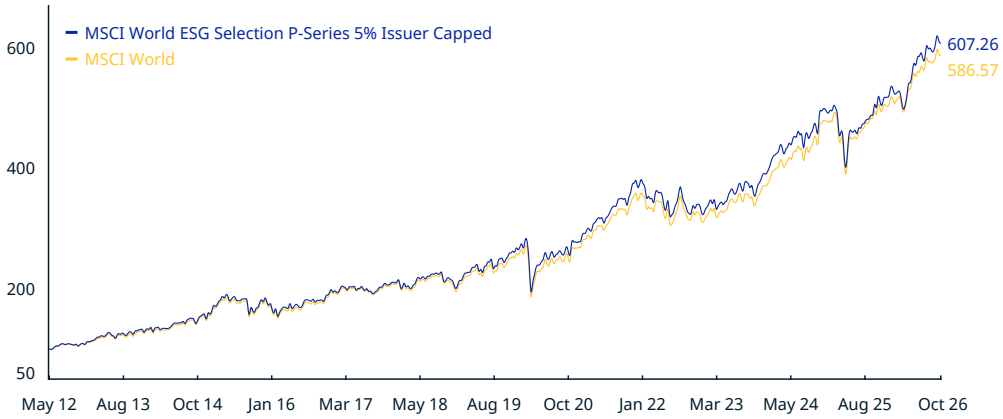
MSCI World ESG Selection P-Series 5% Issuer Capped Index (EUR)

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 – OCT 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 (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World ESG Selection P-Series 5% Issuer Capped	0.53	4.05	16.91	17.49	19.66	10.71	12.92	13.32
MSCI World	0.97	3.66	15.91	16.67	20.08	11.29	12.74	13.05

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World ESG Selection P-Series 5% Issuer Capped	1.51	23.20	18.54	4.40
MSCI World	1.54	22.29	17.38	4.06

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

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since May 31, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI World ESG Selection P-Series 5% Issuer Capped	1.01	1.77	17.08	12.50	13.85	13.81	1.29	0.66	0.89	1.00	33.84	2020-02-19—2020-03-23
MSCI World	1.00	0.00	3.18	11.16	13.05	13.44	1.47	0.73	0.90	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)

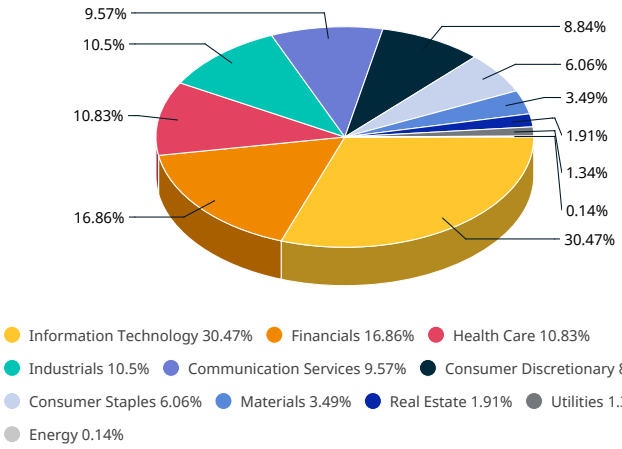
INDEX CHARACTERISTICS

	MSCI World ESG Selection P-Series 5% Issuer Capped	MSCI World
Number of Constituents	615	1,248
	Weight (%)	
Largest	5.52	5.65
Smallest	0.01	0.00
Average	0.16	0.08
Median	0.06	0.03

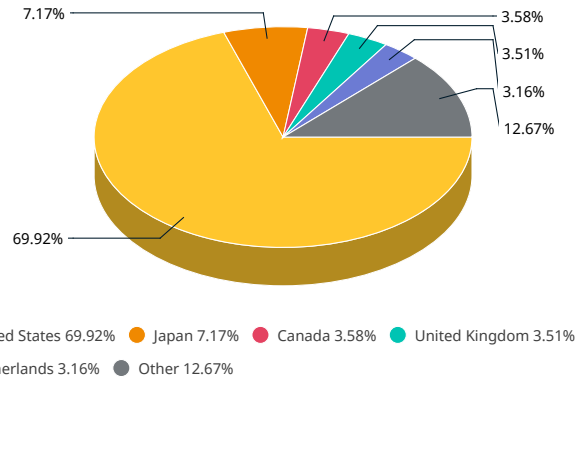
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	5.52	4.11	Info Tech
NVIDIA	US	5.26	5.25	Info Tech
ADVANCED MICRO DEVICES	US	3.06	0.92	Info Tech
TESLA	US	2.57	1.28	Cons Discr
LILLY (ELI) & COMPANY	US	2.54	1.27	Health Care
ALPHABET A	US	2.32	1.83	Comm Srvcs
ASML HLDG	NL	2.28	0.68	Info Tech
ALPHABET C	US	1.84	1.45	Comm Srvcs
VISA A	US	1.54	0.77	Financials
MASTERCARD A	US	1.16	0.58	Financials
Total		28.09	18.13	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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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