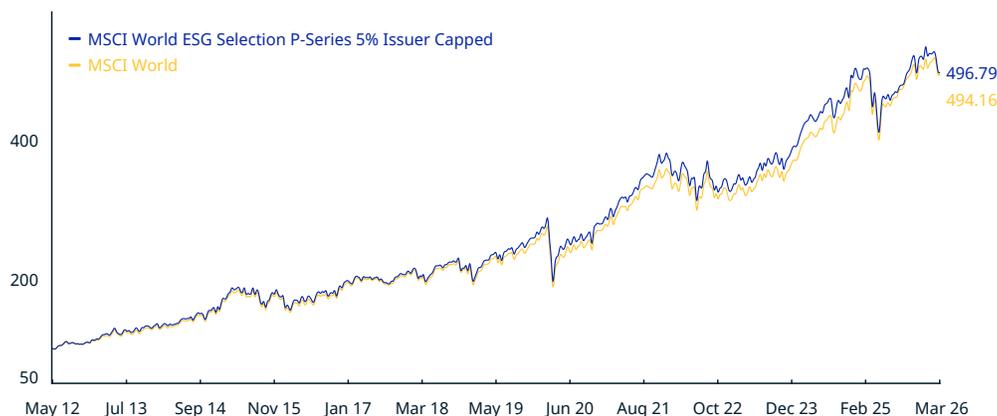


MSCI World ESG Selection P-Series 5% Issuer Capped Index (EUR)

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 – MAR 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 (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World ESG Selection P-Series 5% Issuer Capped	-5.46	-3.88	9.69	-3.88	12.96	9.87	11.45	12.28	
MSCI World	-4.05	-1.71	11.47	-1.71	14.51	10.71	11.68	12.24	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.62	22.97	18.56	3.98
1.68	22.70	18.25	3.71

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 31, 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	1.49	21.40	11.67	13.56	13.49	0.86	0.63	0.82	0.93	33.84	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	10.94	12.99	13.28	1.03	0.71	0.85	0.94	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)

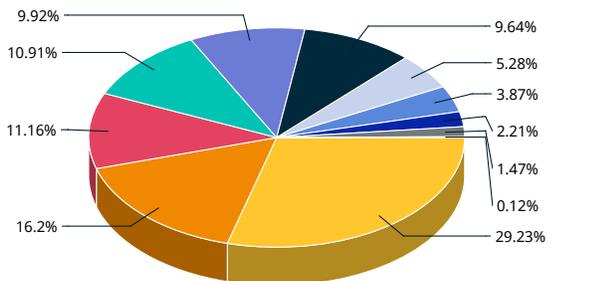
INDEX CHARACTERISTICS

	MSCI World ESG Selection P-Series 5% Issuer Capped	MSCI World
Number of Constituents	649	1,311
Weight (%)		
Largest	5.42	5.32
Smallest	0.01	0.00
Average	0.15	0.08
Median	0.06	0.03

TOP 10 CONSTITUENTS

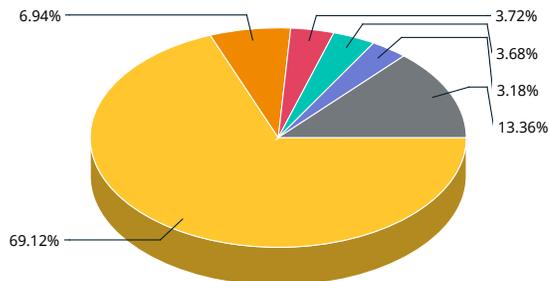
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.42	5.32	Info Tech
MICROSOFT CORP	US	5.02	3.28	Info Tech
ALPHABET A	US	2.79	2.10	Comm Svcs
TESLA	US	2.68	1.32	Cons Discr
ALPHABET C	US	2.33	1.75	Comm Svcs
ASML HLDG	NL	2.04	0.63	Info Tech
LILLY (ELI) & COMPANY	US	1.88	0.93	Health Care
ADVANCED MICRO DEVICES	US	1.35	0.42	Info Tech
VISA A	US	1.30	0.64	Financials
APPLIED MATERIALS	US	1.11	0.34	Info Tech
Total		25.91	16.74	

SECTOR WEIGHTS



- Information Technology 29.23%
- Financials 16.2%
- Industrials 11.16%
- Communication Services 10.91%
- Health Care 9.92%
- Consumer Discretionary 9.64%
- Consumer Staples 5.28%
- Materials 3.87%
- Real Estate 2.21%
- Utilities 1.47%
- Energy 0.12%

COUNTRY WEIGHTS



- United States 69.12%
- Japan 6.94%
- United Kingdom 3.72%
- Canada 3.68%
- France 3.18%
- Other 13.36%

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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