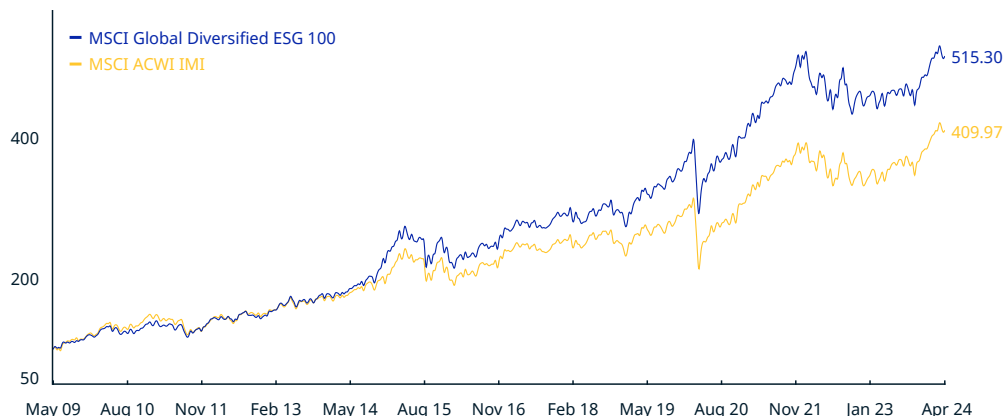


MSCI Global Diversified ESG 100 Index (EUR)

The MSCI Global Diversified ESG 100 Index aims to represent the performance of a quarterly rebalanced portfolio of 100 stocks which belong to USA, Asia Pacific, Europe and China Universe and have higher than average ESG scores.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (MAY 2009 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Global Diversified ESG 100	MSCI ACWI IMI
2023	9.47	15.43
2022	-14.14	-14.58
2021	27.64	25.36
2020	12.38	4.91
2019	31.14	26.14
2018	-4.15	-7.34
2017	8.37	6.86
2016	8.72	9.36
2015	4.12	6.90
2014	31.43	15.98
2013	20.42	15.83
2012	9.22	12.03
2011	2.25	-6.86
2010	11.28	19.93

INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2009	FUNDAMENTALS (APR 30, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Global Diversified ESG 100	-2.84	3.26	12.92	5.39	4.63	9.37	11.00	11.61		2.13	18.65	16.44	3.30
MSCI ACWI IMI	-2.57	4.98	18.60	6.94	6.01	8.27	8.84	9.91		2.00	20.71	16.94	2.76

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2009	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Global Diversified ESG 100	65.75	12.65	13.77	12.92	0.31	0.68	0.86	0.97	31.12	2020-02-19–2020-03-23
MSCI ACWI IMI	2.51	13.58	15.40	13.53	0.40	0.56	0.68	0.80	34.35	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Global Diversified ESG 100 Index (EUR)

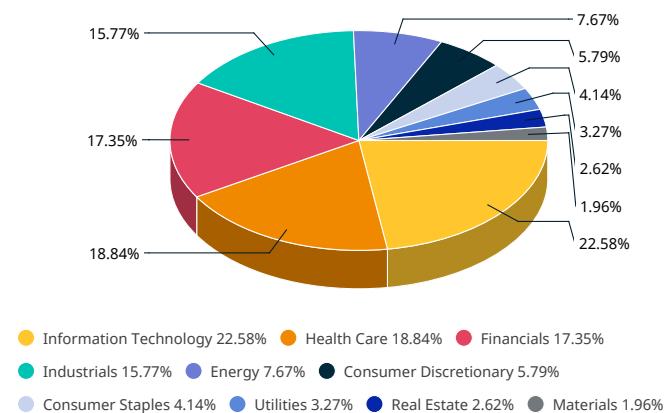
INDEX CHARACTERISTICS

MSCI Global Diversified ESG 100	
Number of Constituents	100
Mkt Cap (EUR Millions)	
Index	14,911,553.35
Largest	188,200.94
Smallest	104,735.74
Average	149,115.53
Median	148,331.47

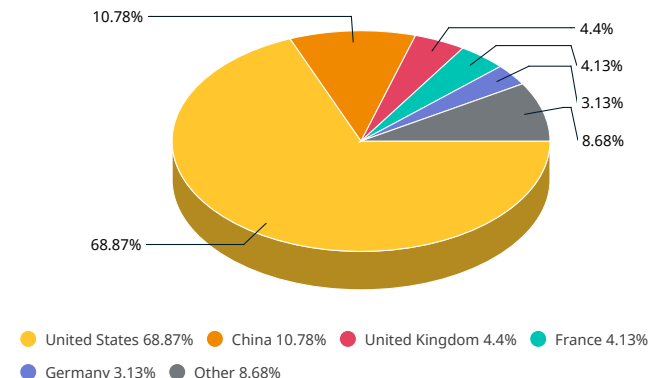
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
CONTEMPORARY AMP A(HK-C)	CN	188.20	1.26	Industrials
NVIDIA	US	177.96	1.19	Info Tech
BYD CO A (HK-C)	CN	177.08	1.19	Cons Discr
NEXTERA ENERGY	US	175.63	1.18	Utilities
TRANE TECHNOLOGIES	US	174.38	1.17	Industrials
PIONEER NATURAL RES	US	173.94	1.17	Energy
ASTRAZENECA	GB	172.25	1.16	Health Care
TOTALENERGIES	FR	170.66	1.14	Energy
CARRIER GLOBAL	US	170.30	1.14	Industrials
CONOCOPHILLIPS	US	169.92	1.14	Energy
Total		1,750.31	11.74	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI Global Diversified ESG 100 Index was launched on Apr 30, 2021. 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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