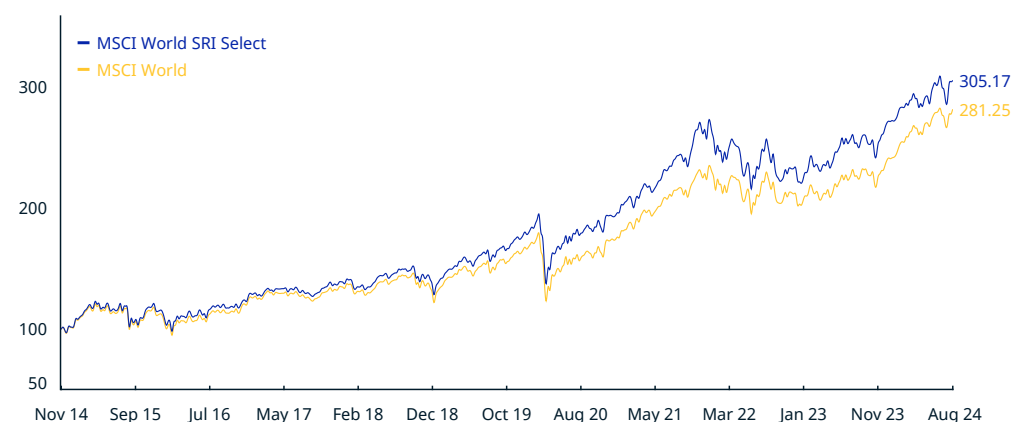


MSCI World SRI Select Index (EUR)

The MSCI World SRI Select Index is based on the MSCI World, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The index is a capitalization weighted index that provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens. Constituent selection is based on 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) (NOV 2014 – AUG 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World SRI Select	MSCI World
2023	23.75	19.60
2022	-18.10	-12.78
2021	36.17	31.07
2020	10.73	6.33
2019	32.65	30.02
2018	-2.13	-4.11
2017	8.09	7.51
2016	10.29	10.73
2015	13.10	10.42

INDEX PERFORMANCE – NET RETURNS (%) (AUG 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI World SRI Select	-0.17	5.76	18.46	12.07	7.88	13.29	na	12.10
MSCI World	0.34	4.53	22.01	16.48	9.22	12.99	na	11.16

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – AUG 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World SRI Select	1.00	2.83	28.34	15.92	15.80	na	0.44	0.82	na	0.86	31.84	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.25	14.01	15.27	na	0.57	0.82	na	0.82	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 SRI Select Index (EUR)

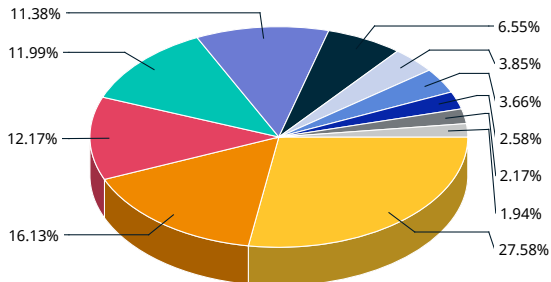
INDEX CHARACTERISTICS

	MSCI World SRI Select	MSCI World
Number of Constituents	391	1,429
Weight (%)		
Largest	16.99	4.87
Smallest	0.01	0.00
Average	0.26	0.07
Median	0.11	0.03

TOP 10 CONSTITUENTS

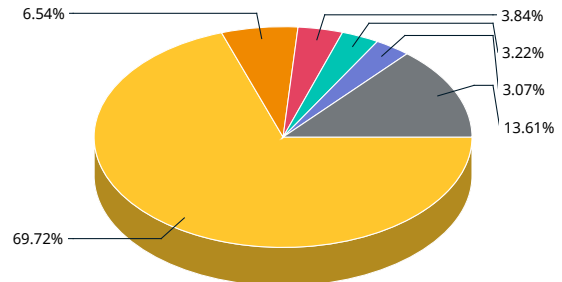
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	16.99	4.32	Info Tech
TESLA	US	3.49	0.89	Cons Discr
NOVO NORDISK B	DK	2.59	0.66	Health Care
HOME DEPOT	US	2.08	0.53	Cons Discr
ASML HLDG	NL	2.04	0.52	Info Tech
COCA COLA (THE)	US	1.69	0.43	Cons Staples
ADOBE	US	1.47	0.37	Info Tech
PEPSICO	US	1.35	0.34	Cons Staples
TEXAS INSTRUMENTS	US	1.11	0.28	Info Tech
DANAHER CORP	US	1.08	0.27	Health Care
Total		33.89	8.62	

SECTOR WEIGHTS



- Information Technology 27.58%
- Financials 16.13%
- Health Care 12.17%
- Consumer Discretionary 11.99%
- Industrials 11.38%
- Consumer Staples 6.55%
- Materials 3.85%
- Communication Services 3.66%
- Real Estate 2.58%
- Utilities 2.17%
- Energy 1.94%

COUNTRY WEIGHTS



- United States 69.72%
- Japan 6.54%
- Canada 3.84%
- United Kingdom 3.22%
- Netherlands 3.07%
- Other 13.61%

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.

The MSCI World SRI Select Index was launched on Aug 25, 2017. 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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