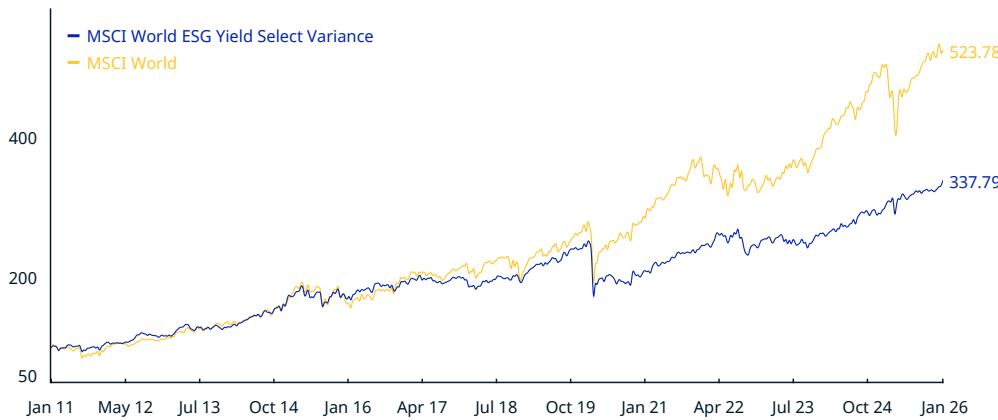


MSCI World ESG Yield Select Variance Index (EUR)

The MSCI World ESG Yield Select Variance Index is a custom index based on the MSCI World Index, its parent index that includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. MSCI World ESG Yield Select Variance Index utilizes data from MSCI ESG Research to provide exposure to companies with high environmental, social and governance (ESG) performance relative to their sector peers within the MSCI World universe. The Index incorporates screening for high yielding stocks and low volatility stocks relative to their peer constituents. The index constituents are weighted using optimization in accordance with the MSCI Minimum Volatility Indexes methodology.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (JAN 2011 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Yield Select Variance	MSCI World
2025	12.27	6.77
2024	11.61	26.60
2023	6.76	19.60
2022	0.94	-12.78
2021	20.04	31.07
2020	-16.09	6.33
2019	23.98	30.02
2018	-2.11	-4.11
2017	2.54	7.51
2016	8.85	10.73
2015	10.75	10.42
2014	24.17	19.50
2013	11.72	21.20
2012	8.80	14.05

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

	ANNUALIZED								FUNDAMENTALS (JAN 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Aug 31, 2010	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World ESG Yield Select Variance	3.27	4.59	13.16	3.27	9.81	10.56	6.75	8.55	5.17	16.44	13.93	1.67
MSCI World	0.93	0.28	4.50	0.93	15.74	13.34	12.05	12.21	1.57	24.26	20.02	3.95

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – JAN 30, 2026)

	Beta	Tracking Error (%) ¹	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			MAXIMUM DRAWDOWN		
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Aug 31, 2010	(%)	Period
MSCI World ESG Yield Select Variance	0.57	8.84	93.50	6.24	8.55	10.40	1.06	1.02	0.62	0.82	34.68	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.37	10.53	13.06	13.20	1.17	0.90	0.88	0.95	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 Yield Select Variance Index (EUR)

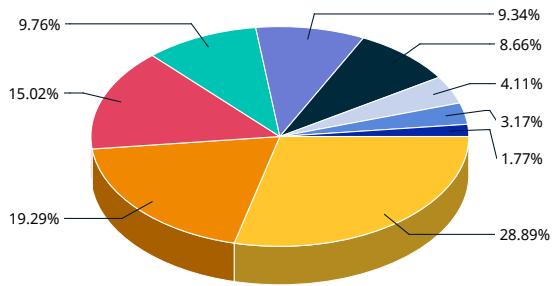
INDEX CHARACTERISTICS

	MSCI World ESG Yield Select Variance	MSCI World
Number of Constituents	62	1,319
	Weight (%)	
Largest	3.20	5.48
Smallest	0.24	0.00
Average	1.61	0.08
Median	1.72	0.03

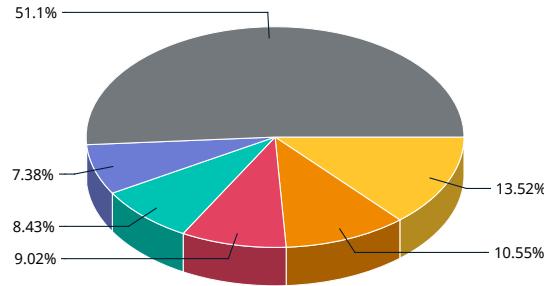
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
KONINKLIJKE KPN	NL	3.20	0.02	Comm Svcs
SINO LAND	HK	3.09	0.01	Real Estate
GENERAL MILLS	US	2.72	0.03	Cons Staples
MTR CORP	HK	2.57	0.01	Industrials
HKT TRUST AND HKT	HK	2.55	0.01	Comm Svcs
POSTE ITALIANE	IT	2.50	0.01	Financials
BANQUE CANTONALE VAUDOIS	CH	2.47	0.00	Financials
ENEL	IT	2.42	0.11	Utilities
AENA	ES	2.37	0.03	Industrials
BANK NOVA SCOTIA	CA	2.22	0.11	Financials
Total		26.11	0.34	

SECTOR WEIGHTS



COUNTRY WEIGHTS



● Financials 28.89% ● Communication Services 19.29% ● Utilities 15.02%
● Consumer Staples 9.76% ● Industrials 9.34% ● Real Estate 8.66% ● Energy 4.11%
● Consumer Discretionary 3.17% ● Materials 1.77%

● Hong Kong SAR China 13.52% ● United States 10.55% ● Canada 9.02% ● Italy 8.43%
● France 7.38% ● Other 51.1%

* 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.

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