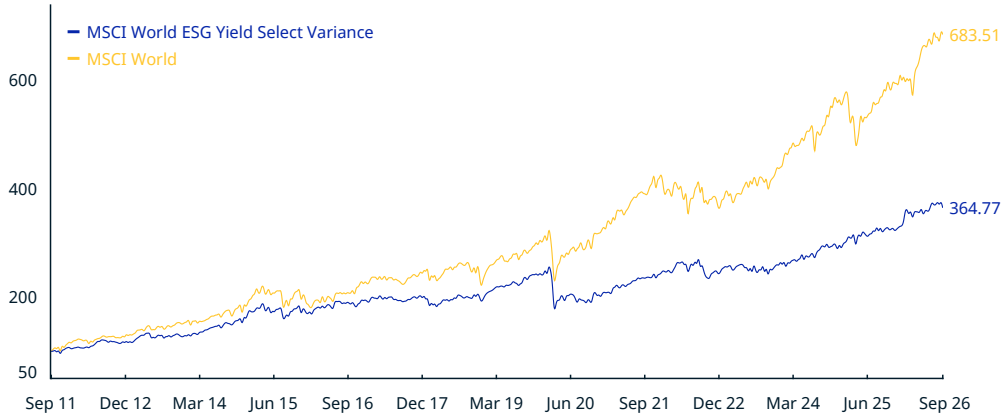
MSCI World ESG Yield Select Variance Index (EUR)

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) (SEP 2011 – SEP 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 (%) (SEP 30, 2026)

					ANNUALIZED				FUNDAMENTALS (SEP 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	-2.27	2.66	13.05	11.48	13.54	9.30	6.80	8.70	4.93	14.88	13.91	1.91
MSCI World	1.05	2.55	19.21	15.55	18.59	12.34	12.69	12.62	1.52	22.69	17.92	4.10

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

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Aug 31, 2010	(%)	Period YYYY-MM-DD
MSCI World ESG Yield Select Variance	0.56	9.07	120.40	7.63	8.86	10.75	1.35	0.82	0.59	0.82	34.68	2020-02-19—2020-03-23
MSCI World	1.00	0.00	3.18	11.43	13.23	13.44	1.32	0.80	0.90	0.98	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)

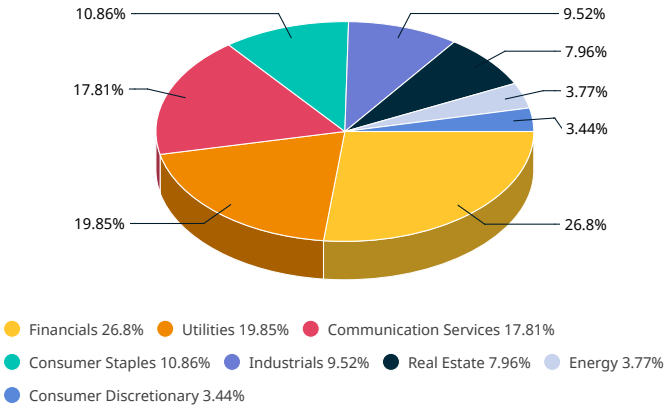
INDEX CHARACTERISTICS

	MSCI World ESG Yield Select Variance	MSCI World
Number of Constituents	63	1,249
	Weight (%)	
Largest	3.52	5.81
Smallest	0.25	0.00
Average	1.59	0.08
Median	1.57	0.03

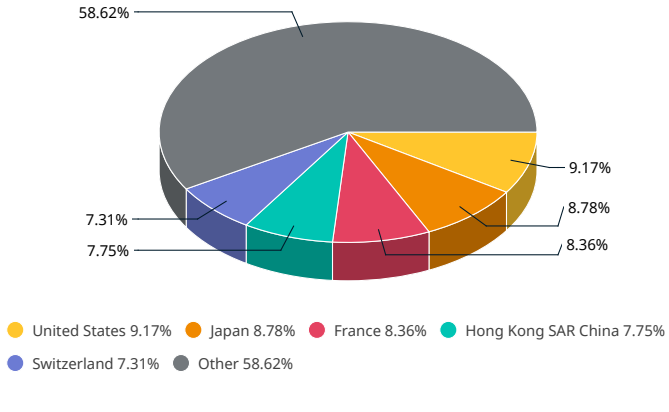
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SWISSCOM	CH	3.52	0.02	Comm Srvcs
SOFTBANK CORP	JP	3.35	0.05	Comm Srvcs
HONGKONG CHINA GAS	HK	3.09	0.01	Utilities
BANK NOVA SCOTIA	CA	2.83	0.12	Financials
TERNA	IT	2.67	0.02	Utilities
MTR CORP	HK	2.65	0.01	Industrials
KONINKLIJKE KPN	NL	2.52	0.02	Comm Srvcs
MERIDIAN ENERGY	NZ	2.34	0.00	Utilities
GETLINK	FR	2.26	0.01	Industrials
ELISA A	FI	2.20	0.01	Comm Srvcs
Total		27.45	0.26	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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 ESG Yield Select Variance Index was launched on Mar 16, 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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