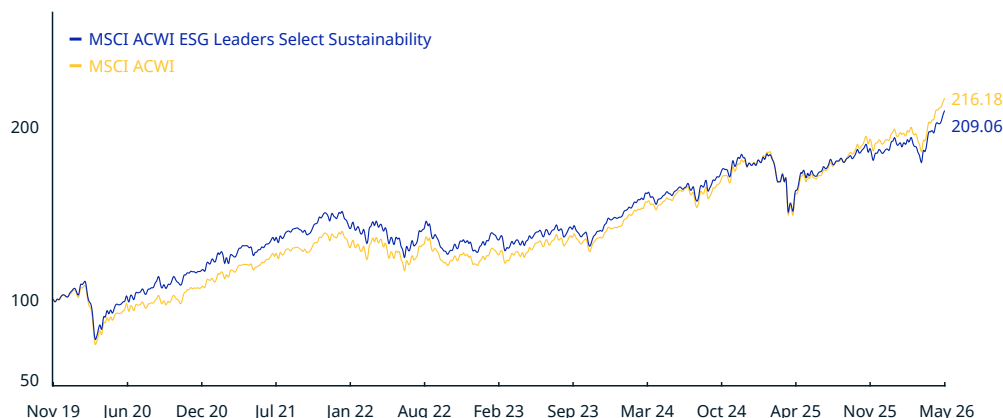


MSCI ACWI ESG Leaders Select Sustainability Index (EUR)

The MSCI ACWI ESG Leaders Select Sustainability Index* is based on the MSCI ACWI Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries**. The index aims to represent the performance of an investment strategy that selects securities of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers and reweights the constituents to meet additional climate requirements imposed.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2019 – MAY 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI ACWI ESG Leaders Select Sustainability | MSCI ACWI |
|------|---|-----------|
| 2025 | 4.50 | 7.86 |
| 2024 | 20.52 | 25.33 |
| 2023 | 15.46 | 18.06 |
| 2022 | -14.79 | -13.01 |
| 2021 | 27.07 | 27.54 |
| 2020 | 15.96 | 6.65 |

INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 26, 2019 |
|---|------|------|-------|-------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI ACWI ESG Leaders Select Sustainability | 6.18 | 8.24 | 21.25 | 12.59 | 15.59 | 10.14 | na | 11.99 | |
| MSCI ACWI | 5.71 | 8.80 | 26.73 | 12.87 | 18.67 | 12.50 | na | 12.57 | |

FUNDAMENTALS (MAY 29, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.69 | 23.64 | 18.37 | 3.51 |
| 1.58 | 23.77 | 18.23 | 3.85 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2019 – MAY 29, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Nov 26, 2019 | MAXIMUM DRAWDOWN | |
|---|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI ACWI ESG Leaders Select Sustainability | 0.98 | 2.66 | 52.00 | 11.87 | 13.26 | na | 1.04 | 0.66 | na | 0.77 | 31.93 | 2020-02-19–2020-03-23 |
| MSCI ACWI | 1.00 | 0.00 | 2.47 | 11.69 | 13.06 | na | 1.28 | 0.83 | na | 0.81 | 33.43 | 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 ACWI ESG Leaders Select Sustainability Index (EUR)

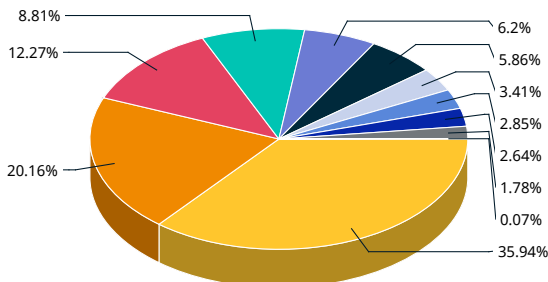
INDEX CHARACTERISTICS

| | MSCI ACWI ESG Leaders Select Sustainability | MSCI ACWI |
|-------------------------------|---|-----------|
| Number of Constituents | 1,488 | 2,513 |
| | Weight (%) | |
| Largest | 5.16 | 4.95 |
| Smallest | 0.00 | 0.00 |
| Average | 0.07 | 0.04 |
| Median | 0.03 | 0.01 |

TOP 10 CONSTITUENTS

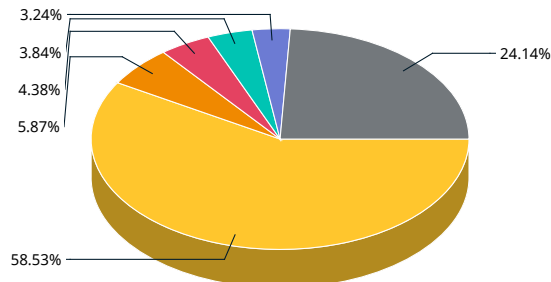
| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|--------------------------|---------|---------------|----------------------|------------|
| NVIDIA | US | 5.16 | 4.95 | Info Tech |
| TAIWAN SEMICONDUCTOR MFG | TW | 2.12 | 1.79 | Info Tech |
| BROADCOM | US | 2.08 | 1.94 | Info Tech |
| MICRON TECHNOLOGY | US | 1.26 | 1.05 | Info Tech |
| ADVANCED MICRO DEVICES | US | 0.98 | 0.81 | Info Tech |
| SK HYNIX | KR | 0.97 | 0.82 | Info Tech |
| CISCO SYSTEMS | US | 0.96 | 0.46 | Info Tech |
| ASML HLDG | NL | 0.76 | 0.60 | Info Tech |
| VISA A | US | 0.70 | 0.53 | Financials |
| LAM RESEARCH CORP | US | 0.65 | 0.39 | Info Tech |
| Total | | 15.64 | 13.33 | |

SECTOR WEIGHTS



- Information Technology 35.94%
- Financials 20.16%
- Industrials 12.27%
- Health Care 8.81%
- Real Estate 6.2%
- Consumer Discretionary 5.86%
- Communication Services 3.41%
- Consumer Staples 2.85%
- Materials 2.64%
- Utilities 1.78%
- Energy 0.07%

COUNTRY WEIGHTS



- United States 58.53%
- Japan 5.87%
- Taiwan 4.38%
- Canada 3.84%
- China 3.24%
- Other 24.14%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

*A custom index calculated by MSCI and based on criteria defined by Nykredit Bank A/S.

**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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI ESG Leaders Select Sustainability Index was launched on Nov 25, 2020. 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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