

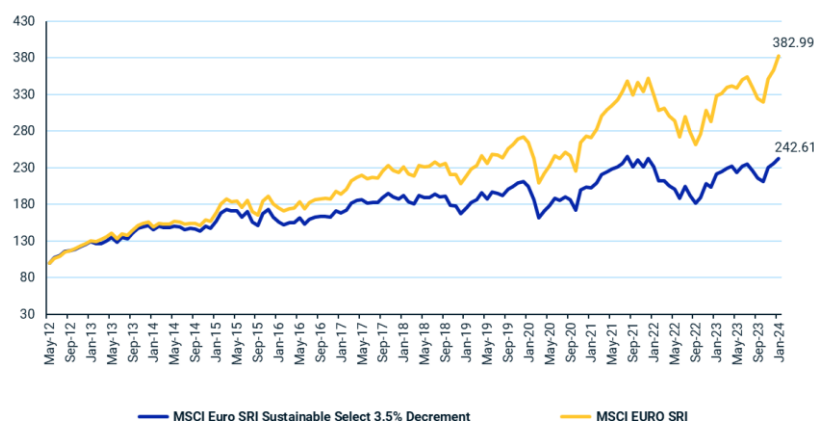
MSCI Euro SRI Sustainable Select 3.5% Decrement Index

The MSCI Euro SRI Sustainable Select 3.5% Decrement Index aims to represent the performance of the MSCI Euro SRI Sustainable Select Index respectively, while applying a constant markdown ('synthetic dividend') expressed in percentage terms as per the MSCI Decrement Indexes Methodology.

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

Cumulative index performance

EUR RETURNS MAY 2012 – JANUARY 2024



Annual performance (%)

YEAR	MSCI Euro SRI Sustainable Select 3.5% Decrement	MSCI Euro SRI
2023	15.83	23.90
2022	-16.33	-16.70
2021	19.25	29.11
2020	-3.37	0.25
2019	25.93	30.63
2018	-10.57	-6.85
2017	9.23	13.14
2016	5.48	9.29
2015	10.01	15.26
2014	-2.33	0.79
2013	20.41	23.40

Index performance

EUR RETURNS (%) JANUARY 31, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since May 31, 2012
MSCI Euro SRI Sustainable Select 3.5% Decrement	2.99	14.77	9.52	2.99	6.24	6.79	5.27	7.89
MSCI Euro SRI	5.30	19.77	16.51	5.30	12.13	11.89	9.91	12.20

Index risk and return characteristics

(%) JANUARY 31, 2024

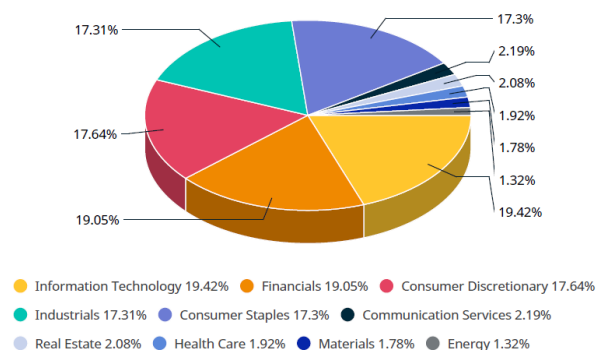
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2012
MSCI Euro SRI Sustainable Select 3.5% Decrement	16.73	18.06	15.76	15.26
MSCI Euro SRI	18.79	19.69	16.72	15.99

MSCI Euro SRI Sustainable Select

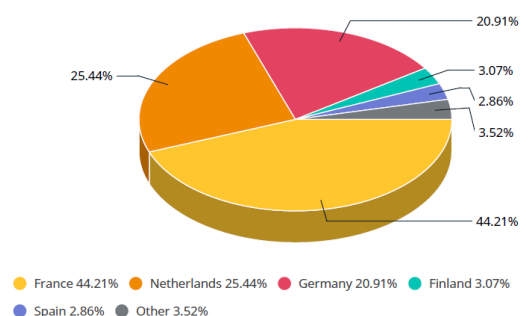
Top 10 constituents

	Sector	Index Wt. (%)
ASML HLDG	Info Tech	11.81
L'OREAL	Cons Staples	9.82
SCHNEIDER ELECTRIC	Industrials	9.70
HERMES INTERNATIONAL	Cons Discr	6.04
AXA	Financials	5.48
MUENCHENER RUECKVERSICH	Financials	5.24
DEUTSCHE POST	Industrials	4.30
PROSUS N	Cons Discr	3.92
DANONE	Cons Staples	3.87
DEUTSCHE BOERSE	Financials	3.42
Total		63.61

Sector Weights



Country Weights



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