

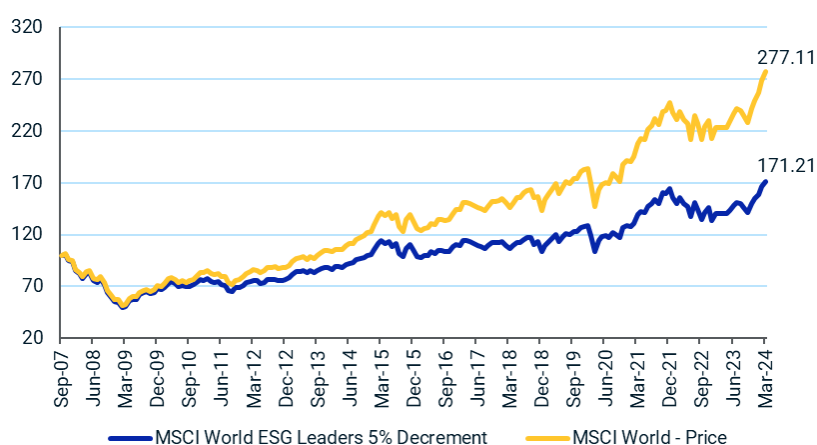
MSCI World ESG Leaders 5% Decrement Index (EUR)

The MSCI World ESG Leaders 5% Decrement Index is based on MSCI World ESG Leaders Index, its parent index and provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. The MSCI World ESG Leaders Index consists of large and mid-cap companies in 23 developed markets countries*. The Index is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The parent index is a member of the MSCI ESG Leaders Index series. Constituent selection is based on data from MSCI ESG Research. The index applies a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

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

Cumulative index performance

EUR RETURNS SEP 2007 – MARCH 2024



Annual performance (%)

| YEAR | MSCI World ESG Leaders 5% Decrement | MSCI World - Price |
|------|-------------------------------------|--------------------|
| 2023 | 15.26 | 17.64 |
| 2022 | -18.47 | -14.19 |
| 2021 | 27.63 | 29.26 |
| 2020 | 0.60 | 4.64 |
| 2019 | 24.15 | 27.49 |
| 2018 | -7.88 | -5.92 |
| 2017 | 1.10 | 5.50 |
| 2016 | 5.07 | 8.47 |
| 2015 | 4.79 | 8.34 |
| 2014 | 13.60 | 17.21 |
| 2013 | 16.10 | 18.74 |
| 2012 | 7.20 | 11.45 |
| 2011 | -7.01 | -4.53 |
| 2010 | 12.60 | 17.16 |
| 2009 | 22.04 | 23.02 |
| 2008 | -40.56 | -39.08 |

Index performance

EUR RETURNS (%) MARCH 29, 2024

| INDEX | 1 Month | 3 Months | 1 Year | Year to Date | ANNUALIZED RETURN | | | |
|-------------------------------------|---------|----------|--------|--------------|-------------------|---------|----------|--------------------|
| | | | | | 3 Years | 5 Years | 10 Years | Since Sep 30, 2007 |
| MSCI World ESG Leaders 5% Decrement | 3.22 | 10.85 | 21.69 | 10.85 | 6.99 | 8.06 | 6.80 | 3.31 |
| MSCI World - Price | 3.22 | 10.95 | 23.89 | 10.95 | 9.99 | 11.14 | 10.11 | 6.37 |

Index risk and return characteristics

(%) MARCH 29, 2024

| INDEX | ANNUALIZED STANDARD DEVIATION (%) | | | |
|-------------------------------------|-----------------------------------|---------|----------|--------------------|
| | 3 Years | 5 Years | 10 Years | Since Sep 30, 2007 |
| MSCI World ESG Leaders 5% Decrement | 14.34 | 15.45 | 13.51 | 13.85 |
| MSCI World - Price | 14.01 | 15.57 | 13.66 | 13.92 |

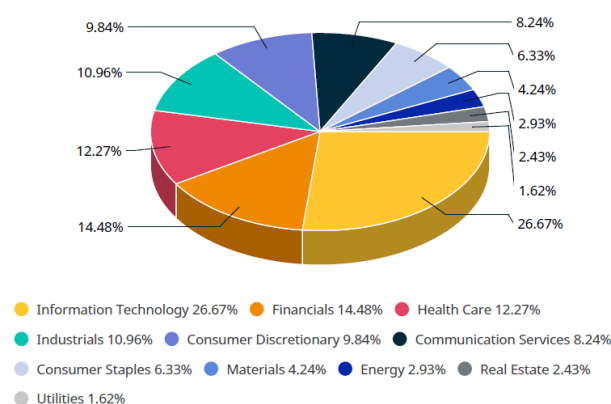
* Developed Markets countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

MSCI World ESG Leaders Index

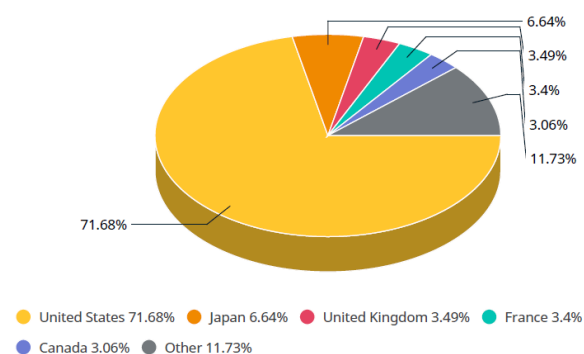
Top 10 constituents

| | Sector | Index Wt. (%) |
|-----------------------|-------------|---------------|
| MICROSOFT CORP | Info Tech | 8.95 |
| NVIDIA | Info Tech | 6.73 |
| ALPHABET A | Comm Svcs | 2.69 |
| ALPHABET C | Comm Svcs | 2.36 |
| LILLY (ELI) & COMPANY | Health Care | 1.89 |
| TESLA | Cons Discr | 1.52 |
| VISA A | Financials | 1.33 |
| NOVO NORDISK B | Health Care | 1.26 |
| MASTERCARD A | Financials | 1.22 |
| ASML HLDG | Info Tech | 1.17 |
| Total | | 29.12 |

Sector Weights



Country Weights



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