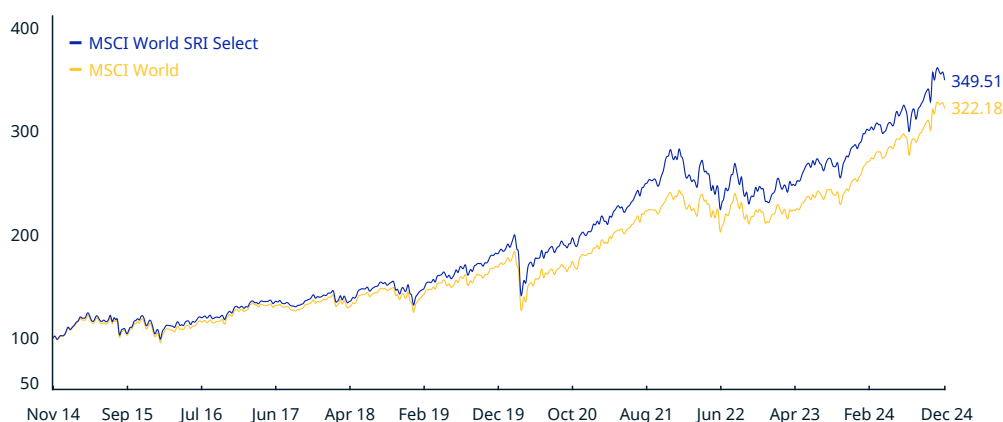


MSCI World SRI Select Index (EUR)

The MSCI World SRI Select Index is based on the MSCI World, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The index is a capitalization weighted index that provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens. Constituent selection is based on research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (EUR) (NOV 2014 – DEC 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World SRI Select	MSCI World
2024	22.09	27.15
2023	24.37	20.20
2022	-17.70	-12.34
2021	36.79	31.64
2020	11.29	6.88
2019	33.47	30.76
2018	-1.54	-3.58
2017	8.76	8.10
2016	10.96	11.39
2015	13.73	11.03

INDEX PERFORMANCE – GROSS RETURNS (%) (DEC 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI World SRI Select	-2.11	7.11	22.09	22.09	7.71	13.73	13.12	13.18
MSCI World	-0.63	7.71	27.15	27.15	10.24	13.52	12.26	12.27

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – DEC 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World SRI Select	1.00	2.85	28.28	15.65	16.15	14.19	0.41	0.81	0.92	0.92	31.80	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.36	14.09	15.47	13.84	0.61	0.83	0.88	0.89	33.73	2020-02-19–2020-03-23

¹ Last 12 months ² Based on monthly gross returns data ³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World SRI Select Index (EUR)

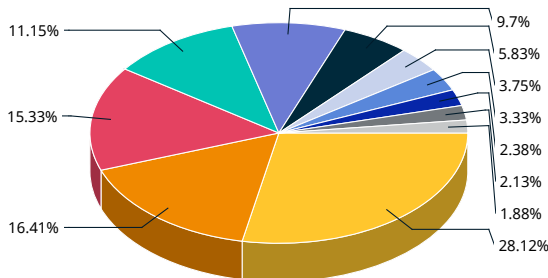
INDEX CHARACTERISTICS

	MSCI World SRI Select	MSCI World
Number of Constituents	385	1,395
Weight (%)		
Largest	18.71	5.45
Smallest	0.01	0.00
Average	0.26	0.07
Median	0.10	0.03

TOP 10 CONSTITUENTS

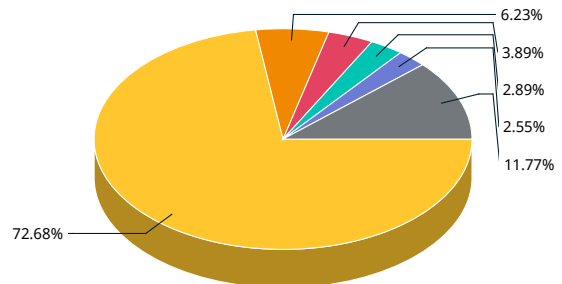
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	18.71	4.72	Info Tech
TESLA	US	6.59	1.66	Cons Discr
HOME DEPOT	US	2.19	0.55	Cons Discr
ASML HLDG	NL	1.59	0.40	Info Tech
NOVO NORDISK B	DK	1.59	0.40	Health Care
COCA COLA (THE)	US	1.45	0.37	Cons Staples
PEPSICO	US	1.18	0.30	Cons Staples
DISNEY (WALT)	US	1.15	0.29	Comm Svcs
ADOBE	US	1.11	0.28	Info Tech
INTUIT	US	1.00	0.25	Info Tech
Total		36.56	9.22	

SECTOR WEIGHTS



- Information Technology 28.12%
- Financials 16.41%
- Consumer Discretionary 15.33%
- Industrials 11.15%
- Health Care 9.7%
- Consumer Staples 5.83%
- Communication Services 3.75%
- Materials 3.33%
- Real Estate 2.38%
- Utilities 2.13%
- Energy 1.88%

COUNTRY WEIGHTS



- United States 72.68%
- Japan 6.23%
- Canada 3.89%
- United Kingdom 2.89%
- Netherlands 2.55%
- Other 11.77%

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

*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 SRI Select Index was launched on Aug 25, 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2025 MSCI Inc. All rights reserved.