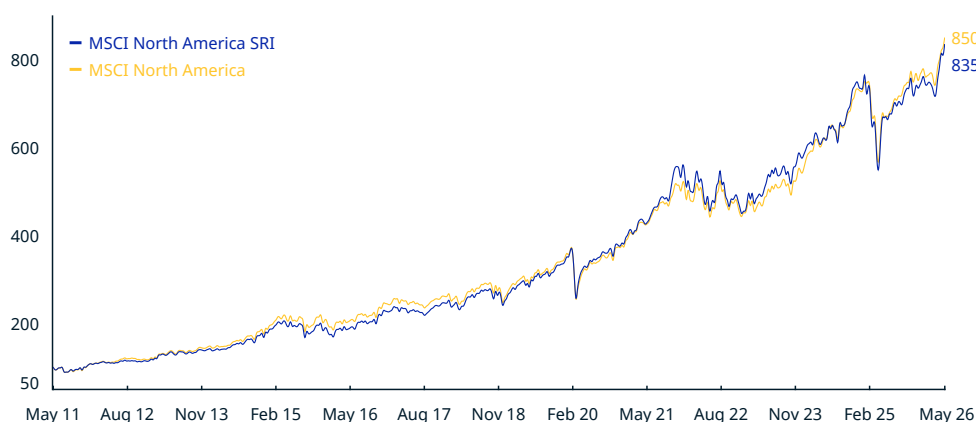


MSCI North America SRI Index (EUR)

The MSCI North America SRI Index is based on the flagship MSCI North America Index, its parent index, which includes large and mid-cap stocks in the USA and Canada. 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) (MAY 2011 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI North America SRI	MSCI North America
2025	0.16	4.50
2024	26.26	32.86
2023	27.81	22.31
2022	-18.53	-13.83
2021	44.83	36.61
2020	14.55	10.64
2019	35.04	33.90
2018	2.48	-0.41
2017	8.45	6.83
2016	18.10	15.66
2015	6.05	11.09
2014	27.04	28.19
2013	23.81	24.75
2012	9.93	13.79

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Sep 28, 2007
					3 Yr	5 Yr	10 Yr		
MSCI North America SRI	6.65	12.43	23.89	13.42	17.09	14.16	15.66	12.28	
MSCI North America	5.62	11.50	26.02	11.71	20.08	14.74	14.91	11.93	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.24	28.98	22.15	5.71
1.16	27.83	21.37	5.59

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Sep 28, 2007	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI North America SRI	0.99	3.45	23.54	15.02	17.14	15.50	0.94	0.75	0.97	0.80	45.88	2007-10-09–2009-03-09
MSCI North America	1.00	0.00	2.22	13.15	14.92	14.72	1.25	0.88	0.97	0.79	49.91	2007-10-09–2009-03-09

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

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

The MSCI North America SRI Index was launched on Jun 28, 2011. 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.

INDEX CHARACTERISTICS

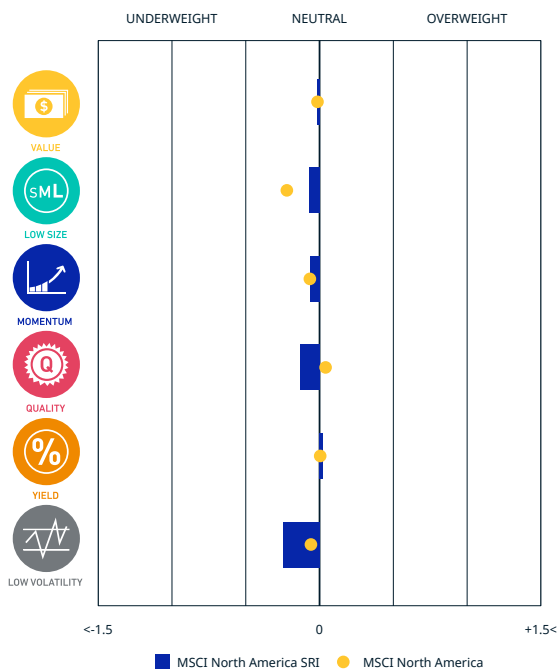
	MSCI North America SRI	MSCI North America
Number of Constituents	195	619
	Weight (%)	
Largest	13.79	7.44
Smallest	0.04	0.00
Average	0.51	0.16
Median	0.21	0.05

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	13.79	7.44	Info Tech
TESLA	7.09	1.79	Cons Discr
ADVANCED MICRO DEVICES	5.44	1.22	Info Tech
INTEL CORP	3.35	0.75	Info Tech
LAM RESEARCH CORP	2.59	0.58	Info Tech
APPLIED MATERIALS	2.31	0.52	Info Tech
COCA COLA (THE)	2.09	0.47	Cons Staples
HOME DEPOT	2.04	0.46	Cons Discr
TEXAS INSTRUMENTS	1.80	0.40	Info Tech
PALO ALTO NETWORKS	1.47	0.33	Info Tech
Total	41.97	13.96	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



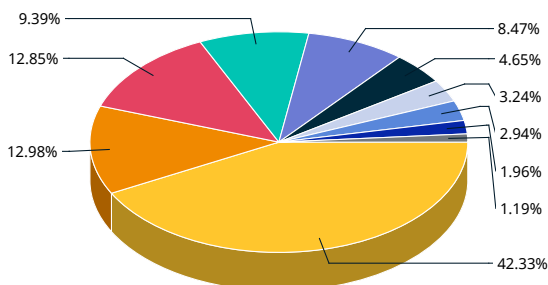
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

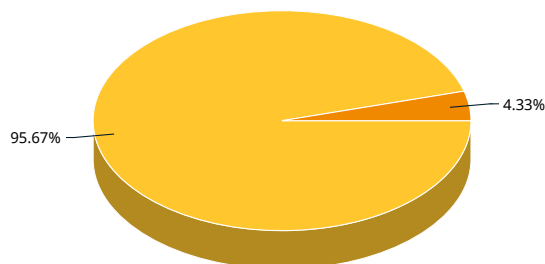
Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



- Information Technology 42.33%
- Financials 12.98%
- Consumer Discretionary 12.85%
- Industrials 9.39%
- Health Care 8.47%
- Consumer Staples 4.65%
- Communication Services 3.24%
- Materials 2.94%
- Real Estate 1.96%
- Utilities 1.19%

COUNTRY WEIGHTS



- United States 95.67%
- Canada 4.33%

MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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