

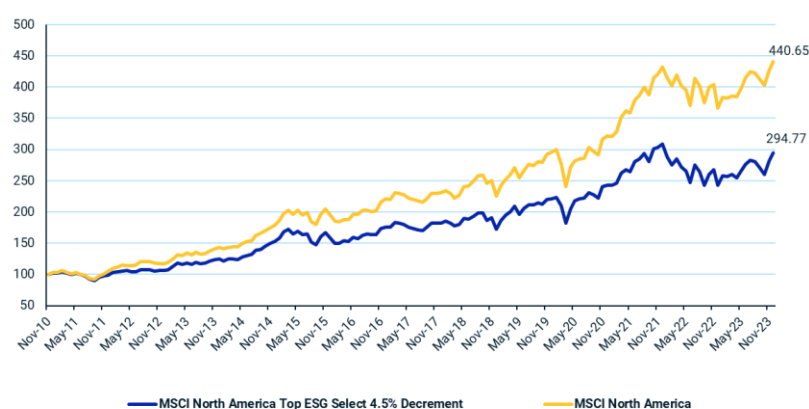
MSCI North America Top ESG Select 4.5% Decrement Index (EUR)

The MSCI North America Top ESG Select 4.5% Decrement Index is based on the MSCI North America Top ESG Select Index, its parent index, which captures large and mid-cap securities of the U.S. and Canada markets. The aims to represent the performance of the MSCI North America Top ESG Select Index, while applying a constant markdown ('synthetic dividend') of 4.5% 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 NOVEMBER 2010 – DECEMBER 2023



Annual performance (%)

YEAR	MSCI North America Top ESG Select 4.5% Decrement	MSCI North America
2023	21.22	20.24
2022	-21.34	-15.28
2021	27.42	34.66
2020	9.79	8.60
2019	28.40	31.20
2018	-5.44	-2.37
2017	3.49	4.67
2016	10.72	13.13
2015	3.89	8.75
2014	22.73	25.57
2013	17.36	22.08
2012	7.14	11.17
2011	-3.16	1.73

Index performance

EUR RETURNS (%) DECEMBER 29, 2023

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Nov 30, 2010
MSCI North America Top ESG Select 4.5% Decrement	4.61	8.88	21.22	21.22	6.70	11.36	9.00	8.61
MSCI North America	3.38	6.81	20.24	20.24	11.11	14.34	11.93	12.00

Index risk and return characteristics

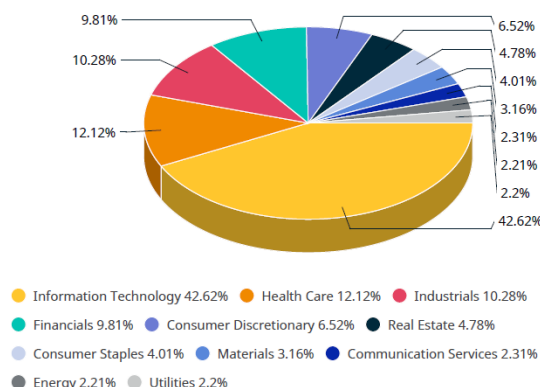
(%) DECEMBER 29, 2023

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 30, 2010
MSCI North America Top ESG Select 4.5% Decrement	17.28	17.51	15.05	13.84
MSCI North America	15.46	16.76	14.47	13.42

Top 10 constituents

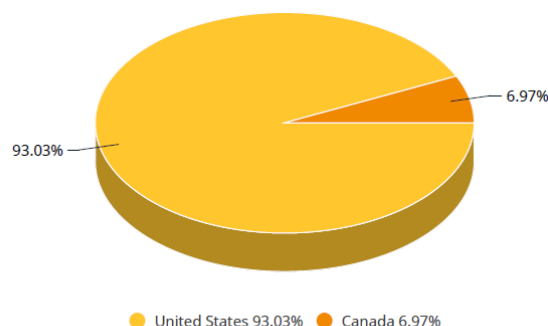
	Sector	Index Wt. (%)
MICROSOFT CORP	Info Tech	4.64
NVIDIA	Info Tech	4.57
HOME DEPOT	Cons Discr	3.72
ADOBE	Info Tech	2.92
SALESFORCE	Info Tech	2.75
ADVANCED MICRO DEVICES	Info Tech	2.56
INTEL CORP	Info Tech	2.26
CISCO SYSTEMS	Info Tech	2.20
INTUIT	Info Tech	1.88
DANAHER CORP	Health Care	1.74
Total		29.25

Sector Weights



MSCI North America Top ESG Select Index

Country Weights



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