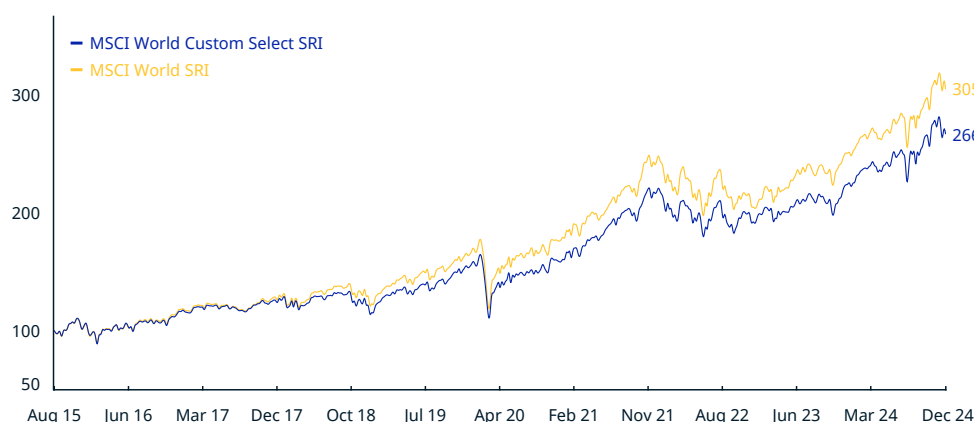


MSCI World Custom Select SRI Index (EUR)

The MSCI World Custom Select SRI Index is based on the MSCI World SRI Index, its parent index which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The index 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 excludes companies that evidence involvement with Conventional Weapons, Alcohol, Labor Rights Controversy, GMO, Carbon & Fossil Fuel and Coal. The index is constructed by selecting constituents from MSCI World SRI Index through an optimization process that aims to maximize exposure to ESG factors for a target tracking error budget under certain constraints. The index is sector-diversified and targets companies with high ESG ratings in each sector.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (AUG 2015 – DEC 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Custom Select SRI	MSCI World SRI
2024	18.56	21.55
2023	18.14	23.50
2022	-13.33	-17.42
2021	36.24	36.69
2020	5.21	9.96
2019	31.66	32.15
2018	-6.09	-2.02
2017	7.83	8.60
2016	8.66	10.91

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 31, 2015
MSCI World Custom Select SRI	-3.26	5.48	18.56	18.56	6.68	11.72	na	11.08
MSCI World SRI	-2.20	6.92	21.55	21.55	7.42	13.25	na	12.68

FUNDAMENTALS (DEC 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.60	25.41	19.44	4.30
1.57	26.36	20.24	4.24

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2015 – DEC 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 31, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Custom Select SRI	0.95	2.69	51.62	14.91	15.14	na	0.36	0.74	na	0.82	32.10	2020-02-19–2020-03-23
MSCI World SRI	1.00	0.00	28.57	15.38	16.02	na	0.40	0.79	na	0.90	32.28	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Custom Select SRI Index (EUR)

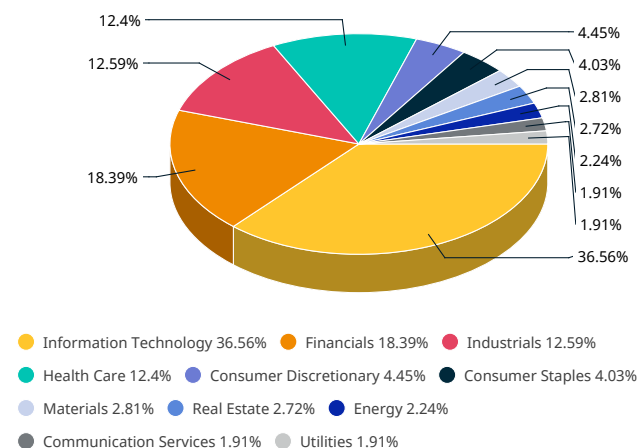
INDEX CHARACTERISTICS

	MSCI World Custom Select SRI	MSCI World SRI
Number of Constituents	192	383
	Weight (%)	
Largest	24.85	18.70
Smallest	0.08	0.01
Average	0.52	0.26
Median	0.29	0.10

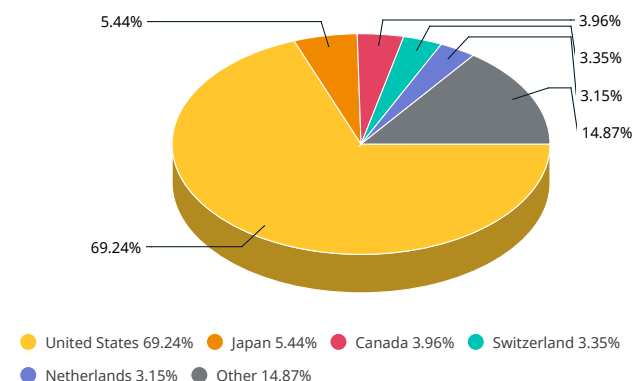
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	24.85	18.70	Info Tech
ASML HLDG	NL	2.05	1.59	Info Tech
NOVO NORDISK B	DK	2.03	1.58	Health Care
ADOBE	US	1.60	1.11	Info Tech
INTUIT	US	1.50	1.00	Info Tech
AMERICAN EXPRESS	US	1.36	0.96	Financials
AUTOMATIC DATA PROCESS	US	1.34	0.68	Industrials
S&P GLOBAL	US	1.28	0.91	Financials
GILEAD SCIENCES	US	1.17	0.65	Health Care
SCHNEIDER ELECTRIC	FR	1.15	0.77	Industrials
Total		38.32	27.95	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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 Custom Select SRI Index was launched on Apr 12, 2021. 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.