

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 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Custom Select SRI	MSCI World SRI
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 (%) (MAR 29, 2024)

	ANNUALIZED								FUNDAMENTALS (MAR 29, 2024)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Aug 31, 2015	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Custom Select SRI	2.58	8.32	21.64	8.32	11.61	12.97	na	10.94	2.11	21.79	18.31	3.15
MSCI World SRI	2.39	8.42	23.28	8.42	11.74	14.06	na	12.37	1.79	24.48	20.85	3.96

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2015 – MAR 29, 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	2.73	47.30	14.82	14.89	na	0.74	0.86	na	0.82	32.10	2020-02-19–2020-03-23
MSCI World SRI	1.00	0.00	21.83	15.64	15.81	na	0.71	0.88	na	0.89	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

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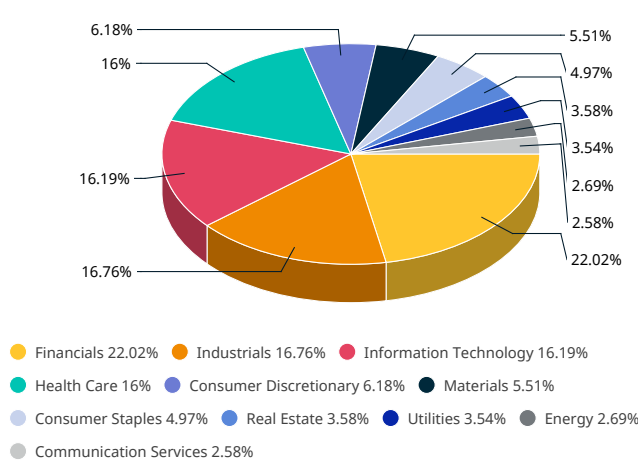
INDEX CHARACTERISTICS

	MSCI World Custom Select SRI	MSCI World SRI
Number of Constituents	230	395
Weight (%)		
Largest	4.02	17.78
Smallest	0.08	0.01
Average	0.43	0.25
Median	0.29	0.10

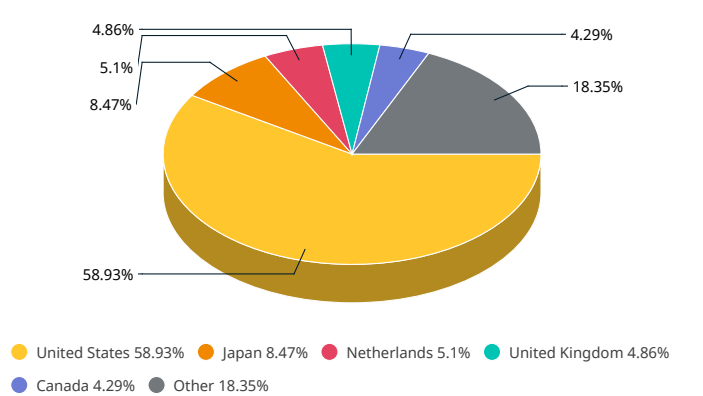
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	4.02	2.33	Info Tech
ADOBE	US	2.50	1.37	Info Tech
PEPSICO	US	2.01	1.44	Cons Staples
INTUIT	US	2.00	1.09	Info Tech
DANAHER CORP	US	1.82	1.05	Health Care
LINDE (NEW)	US	1.75	1.35	Materials
AMGEN	US	1.52	0.91	Health Care
LAM RESEARCH CORP	US	1.50	0.77	Info Tech
AUTOMATIC DATA PROCESS	US	1.45	0.61	Industrials
SCHNEIDER ELECTRIC	FR	1.44	0.74	Industrials
Total		20.02	11.65	

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.

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