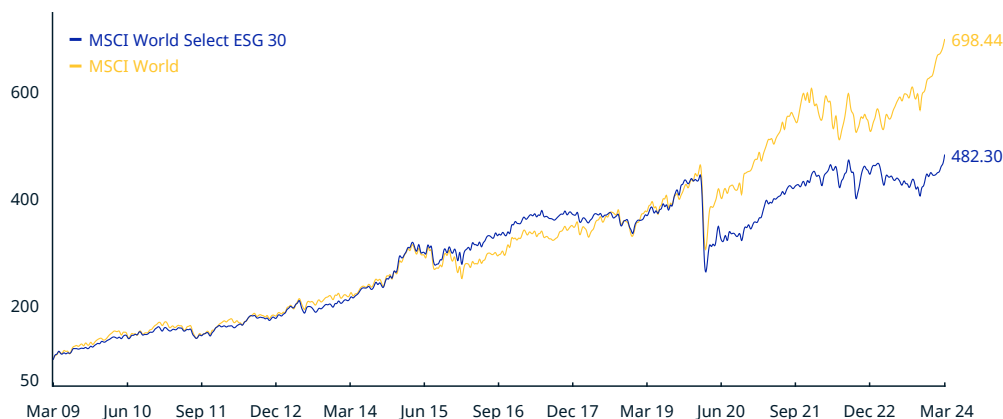


MSCI World Select ESG 30 Index (EUR)

The MSCI World Select ESG 30 Index is based on MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of 30 stocks that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective, as well as exhibit low historical realized volatility and high dividend yield. The stock selection for this index is diversified with country and sector constraints.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select ESG 30	MSCI World
2023	0.10	19.60
2022	0.16	-12.78
2021	26.74	31.07
2020	-19.97	6.33
2019	29.59	30.02
2018	-9.24	-4.11
2017	5.14	7.51
2016	15.46	10.73
2015	16.13	10.42
2014	28.17	19.50
2013	15.47	21.20
2012	10.64	14.05
2011	2.44	-2.38
2010	21.12	19.53

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Feb 27, 2009
MSCI World Select ESG 30	5.97	8.94	9.27	8.94	6.89	5.51	8.40	11.47
MSCI World	3.42	11.37	25.86	11.37	11.71	12.95	12.09	13.96

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
5.80	16.71	11.80	1.54
1.82	21.97	18.72	3.36

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2009 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Feb 27, 2009	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Select ESG 30	0.83	7.63	181.82	12.97	16.94	13.98	0.48	0.37	0.64	0.90	40.99	2020-02-17–2020-03-23
MSCI World	1.00	0.00	2.29	13.99	15.54	13.65	0.78	0.83	0.90	1.08	33.76	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 Select ESG 30 Index (EUR)

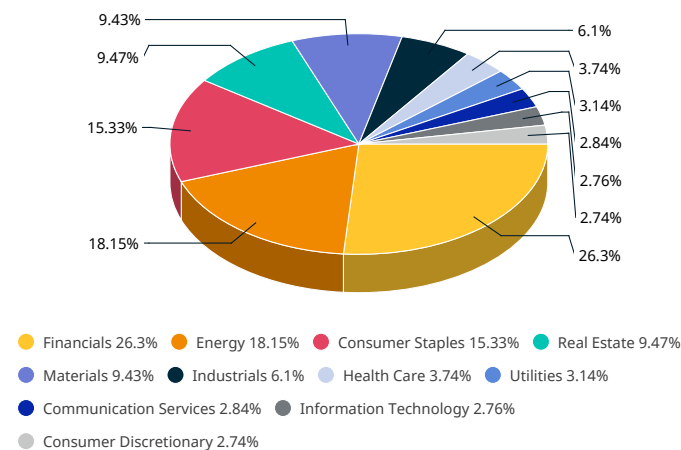
INDEX CHARACTERISTICS

	MSCI World Select ESG 30	MSCI World
Number of Constituents	30	1,465
	Weight (%)	
Largest	4.82	4.57
Smallest	2.64	0.00
Average	3.33	0.07
Median	3.20	0.02

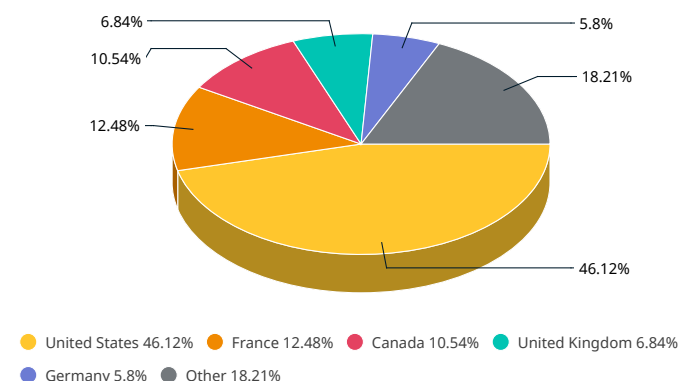
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
KIMBERLY-CLARK CORP	US	4.82	0.07	Cons Staples
KRAFT HEINZ CO	US	4.10	0.05	Cons Staples
WILLIAMS COS	US	4.05	0.07	Energy
KINDER MORGAN P	US	3.98	0.06	Energy
IRON MOUNTAIN	US	3.98	0.04	Real Estate
AVIVA	GB	3.76	0.03	Financials
BRISTOL-MYERS SQUIBB CO	US	3.74	0.17	Health Care
AGEAS	BE	3.63	0.01	Financials
ENBRIDGE	CA	3.59	0.12	Energy
KEYERA	CA	3.48	0.01	Energy
Total		39.15	0.62	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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 Select ESG 30 Index was launched on Apr 18, 2019. 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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