

MSCI World Select SRI Index (EUR)

The MSCI World 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, 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 – APR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select SRI	MSCI World SRI
2025	2.23	0.49
2024	18.56	21.55
2023	18.14	23.50
2022	-13.33	-17.42
2021	36.46	36.69
2020	5.38	9.96
2019	31.87	32.15
2018	-5.99	-2.02
2017	8.11	8.60
2016	8.20	10.91

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Aug 31, 2015
					3 Yr	5 Yr	10 Yr	Since Aug 31, 2015	
MSCI World Select SRI	8.98	3.91	23.28	5.73	12.88	10.05	10.99	10.48	
MSCI World SRI	8.45	3.33	21.66	5.09	13.47	10.15	12.21	11.59	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.60	24.25	18.87	4.02
1.58	25.26	19.76	4.26

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2015 – APR 30, 2026)

	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 Select SRI	0.96	2.68	46.58	13.29	14.60	13.53	0.76	0.60	0.79	0.75	31.99	2020-02-19–2020-03-23
MSCI World SRI	1.00	0.00	22.29	13.05	15.06	13.93	0.81	0.60	0.85	0.81	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 Select SRI Index (EUR)

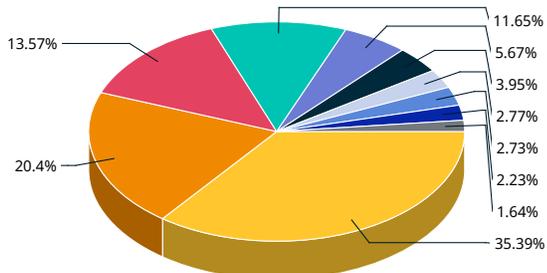
INDEX CHARACTERISTICS

	MSCI World Select SRI	MSCI World SRI
Number of Constituents	230	386
Weight (%)		
Largest	12.23	10.24
Smallest	0.07	0.00
Average	0.43	0.26
Median	0.24	0.11

TOP 10 CONSTITUENTS

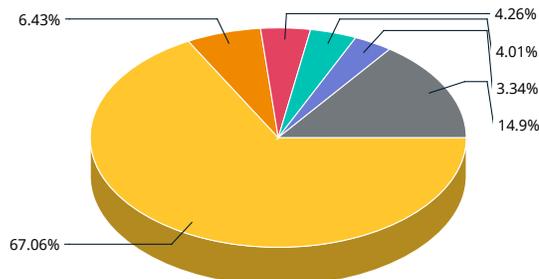
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	12.23	10.24	Info Tech
ADVANCED MICRO DEVICES	US	3.50	2.93	Info Tech
INTEL CORP	US	2.63	2.17	Info Tech
APPLIED MATERIALS	US	2.08	1.59	Info Tech
ASML HLDG	NL	2.05	1.64	Info Tech
HOME DEPOT	US	2.02	1.66	Cons Discr
LAM RESEARCH CORP	US	1.96	1.65	Info Tech
GILEAD SCIENCES	US	1.12	0.83	Health Care
ABB LTD	CH	1.11	0.80	Industrials
SCHNEIDER ELECTRIC	FR	1.09	0.88	Industrials
Total		29.80	24.39	

SECTOR WEIGHTS



- Information Technology 35.39%
- Financials 20.4%
- Industrials 13.57%
- Health Care 11.65%
- Consumer Discretionary 5.67%
- Materials 3.95%
- Real Estate 2.77%
- Communication Services 2.73%
- Consumer Staples 2.23%
- Utilities 1.64%

COUNTRY WEIGHTS



- United States 67.06%
- Japan 6.43%
- Canada 4.26%
- Switzerland 4.01%
- France 3.34%
- Other 14.9%

* 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.

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.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

