

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 – DEC 2025)



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 (%) (DEC 31, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Aug 31, 2015 |
|-----------------------|------|------|------|------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI World Select SRI | 0.74 | 2.76 | 2.23 | 2.23 | 12.71 | 11.11 | 9.98 | 10.23 | |
| MSCI World SRI | 0.68 | 1.76 | 0.49 | 0.49 | 14.69 | 11.23 | 11.31 | 11.44 | |

FUNDAMENTALS (DEC 31, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.65 | 23.88 | 19.03 | 3.95 |
| 1.60 | 24.97 | 20.06 | 4.19 |

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2015 – DEC 31, 2025)

| | 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 | 2.71 | 47.41 | 12.25 | 14.16 | 13.37 | 0.80 | 0.70 | 0.73 | 0.74 | 31.99 | 2020-02-19–2020-03-23 |
| MSCI World SRI | 1.00 | 0.00 | 22.34 | 12.05 | 14.68 | 13.74 | 0.96 | 0.69 | 0.81 | 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)

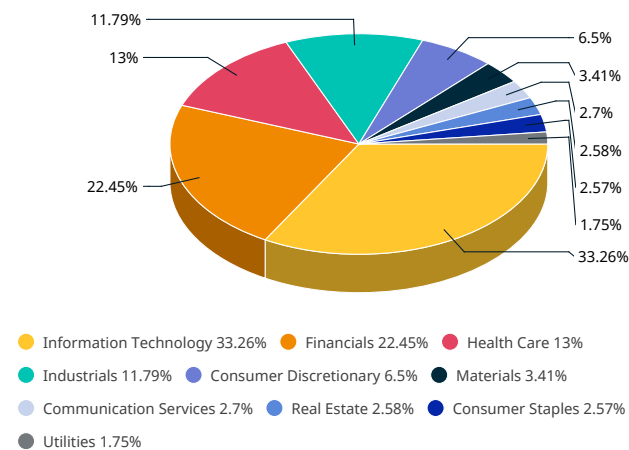
INDEX CHARACTERISTICS

| | MSCI World Select SRI | MSCI World SRI |
|-------------------------------|-----------------------|----------------|
| Number of Constituents | 224 | 380 |
| Weight (%) | | |
| Largest | 12.28 | 10.00 |
| Smallest | 0.08 | 0.01 |
| Average | 0.45 | 0.26 |
| Median | 0.27 | 0.12 |

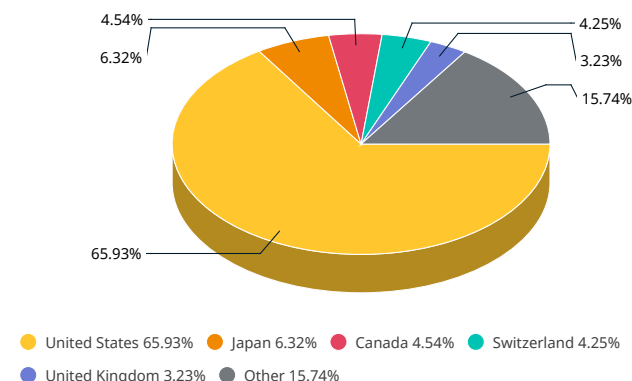
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------|---------------|----------------------|------------|
| NVIDIA | US | 12.28 | 10.00 | Info Tech |
| ADVANCED MICRO DEVICES | US | 2.30 | 1.88 | Info Tech |
| HOME DEPOT | US | 2.29 | 1.85 | Cons Discr |
| ASML HLDG | NL | 1.94 | 1.52 | Info Tech |
| APPLIED MATERIALS | US | 1.53 | 1.11 | Info Tech |
| LAM RESEARCH CORP | US | 1.39 | 1.17 | Info Tech |
| INTUIT | US | 1.36 | 1.00 | Info Tech |
| AMERICAN EXPRESS | US | 1.25 | 1.11 | Financials |
| SERVICENOW | US | 1.21 | 0.86 | Info Tech |
| S&P GLOBAL | US | 1.18 | 0.88 | Financials |
| Total | | 26.74 | 21.37 | |

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.

ABOUT MSCI

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