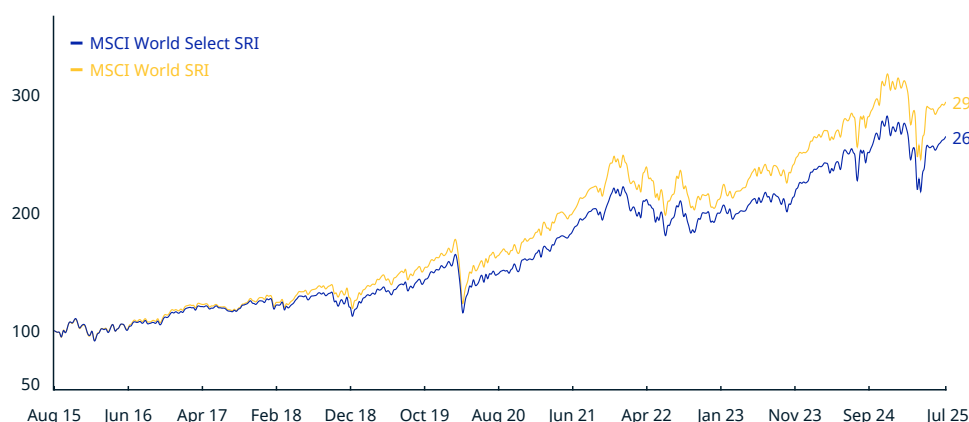


MSCI World Select SRI Index (EUR)

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 – JUL 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select SRI	MSCI World SRI
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 (%) (JUL 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 31, 2015
MSCI World Select SRI	2.92	12.46	5.01	-1.39	8.91	12.72	na	10.29
MSCI World SRI	2.32	10.78	4.04	-3.84	8.70	12.96	na	11.46

FUNDAMENTALS (JUL 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.55	26.05	19.69	4.06
1.59	26.25	20.28	4.14

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

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 31, 2015	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World Select SRI	0.95	2.71	47.36	14.31	14.51	na	0.47	0.80	na	0.74	31.99	2020-02-19–2020-03-23
MSCI World SRI	1.00	0.00	19.85	14.24	15.28	na	0.46	0.78	na	0.80	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)

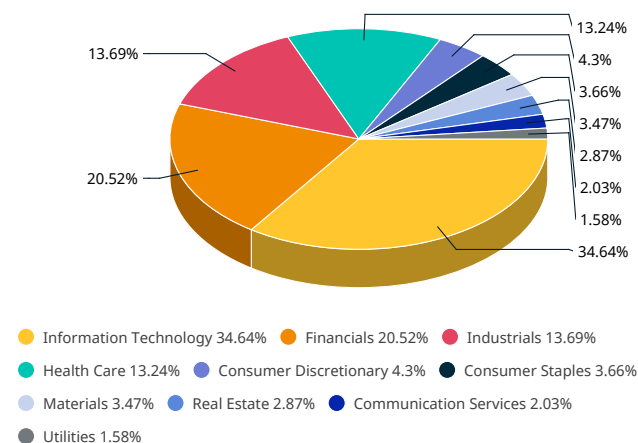
INDEX CHARACTERISTICS

	MSCI World Select SRI	MSCI World SRI
Number of Constituents	227	386
Weight (%)		
Largest	14.30	11.00
Smallest	0.05	0.01
Average	0.44	0.26
Median	0.26	0.12

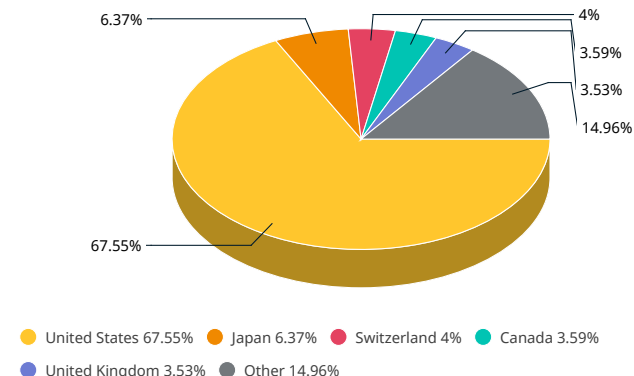
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	14.30	11.00	Info Tech
ADVANCED MICRO DEVICES	US	2.01	1.62	Info Tech
INTUIT	US	1.84	1.24	Info Tech
SERVICENOW	US	1.61	1.11	Info Tech
ASML HLDG	NL	1.60	1.22	Info Tech
S&P GLOBAL	US	1.34	0.98	Financials
AMERICAN EXPRESS	US	1.31	0.95	Financials
GILEAD SCIENCES	US	1.26	0.79	Health Care
ADOBE	US	1.23	0.86	Info Tech
APPLIED MATERIALS	US	1.22	0.83	Info Tech
Total		27.73	20.62	

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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