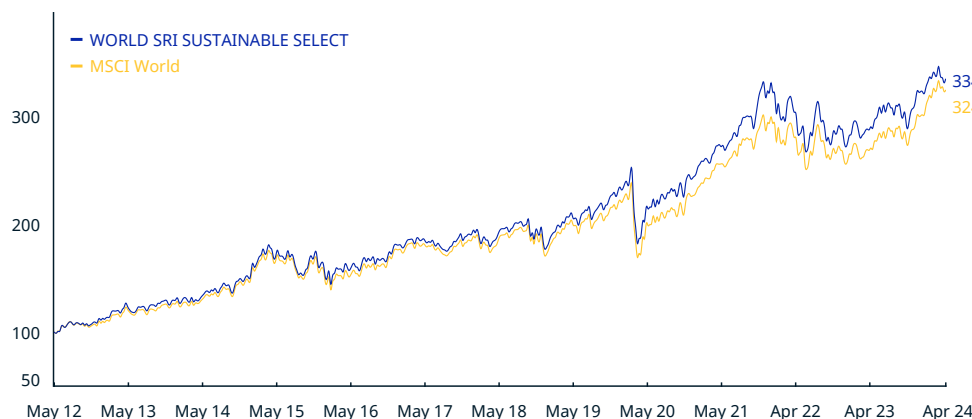


MSCI World SRI Sustainable Select Index (EUR)

The MSCI World Climate Change ESG Select Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index aims to incorporate additional business exclusion screens including Nuclear Weapons, Tobacco, Thermal Coal, Nuclear Power and Unconventional Oil & Gas. Additionally, companies that not in compliance with the United Nations Global Compact principles are also excluded from the index. Only companies rated B and above are eligible for inclusion in the index. The index is finally diversified by capping issuers in the index at 10%.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (MAY 2012 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	WORLD SRI SUSTAINABLE SELECT	MSCI World
2023	18.99	17.64
2022	-17.57	-14.19
2021	32.52	29.26
2020	7.21	4.64
2019	29.61	27.49
2018	-5.34	-5.92
2017	5.92	5.50
2016	7.89	8.47
2015	9.44	8.34
2014	16.51	17.21
2013	19.07	18.74

INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012
WORLD SRI SUSTAINABLE SELECT	-3.56	1.79	15.78	3.44	7.13	9.71	9.88	10.67
MSCI World	-2.89	4.76	20.34	7.75	8.19	9.72	9.77	10.38

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.00	21.94	18.58	3.42
1.88	21.24	17.91	3.26

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
WORLD SRI SUSTAINABLE SELECT	1.00	2.21	26.84	15.85	16.04	13.95	0.43	0.62	0.73	0.83	32.87	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	14.16	15.62	13.71	0.53	0.64	0.74	0.83	33.90	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World SRI Sustainable Select Index (EUR)

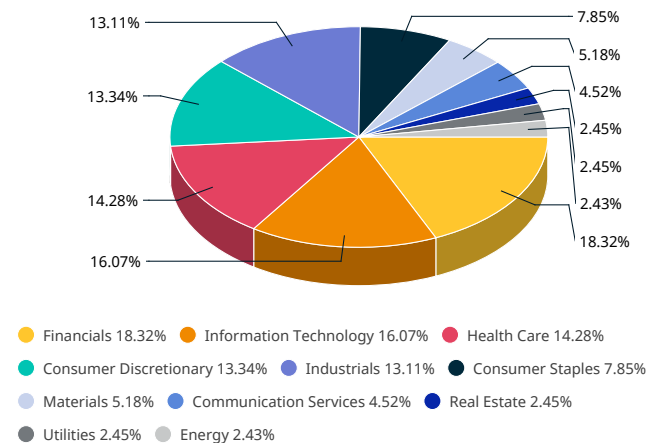
INDEX CHARACTERISTICS

	WORLD SRI SUSTAINABLE SELECT	MSCI World
Number of Constituents	381	1,465
	Weight (%)	
Largest	4.89	4.40
Smallest	0.01	0.00
Average	0.26	0.07
Median	0.13	0.02

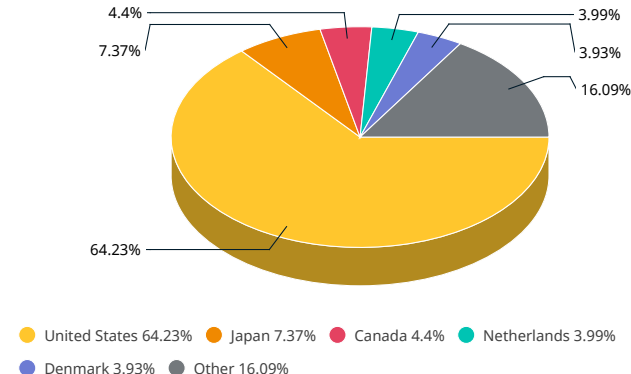
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	4.89	4.40	Info Tech
TESLA	US	3.83	0.84	Cons Discr
NOVO NORDISK B	DK	3.09	0.68	Health Care
ASML HLDG	NL	2.62	0.57	Info Tech
HOME DEPOT	US	2.43	0.53	Cons Discr
COCA COLA (THE)	US	1.86	0.41	Cons Staples
PEPSICO	US	1.77	0.39	Cons Staples
ADOBE	US	1.53	0.33	Info Tech
DISNEY (WALT)	US	1.49	0.33	Comm Srvcs
INTUIT	US	1.28	0.28	Info Tech
Total		24.80	8.76	

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 SRI Sustainable Select Index was launched on Mar 01, 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.

ABOUT MSCI

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