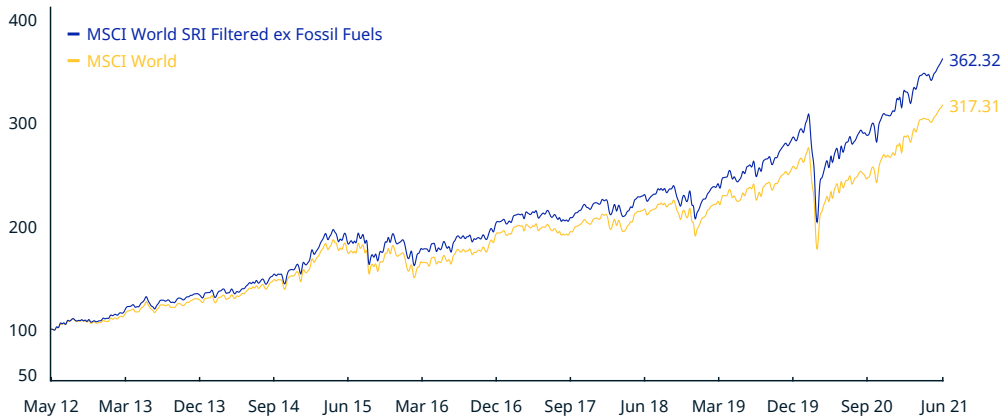


# MSCI World SRI Filtered ex Fossil Fuels Index (EUR)

The MSCI World SRI Filtered ex Fossil Fuels 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 represent the performance of companies with high Environmental, Social and Governance (ESG) ratings, as well as exclude companies that are involved in business activities associated with negative environmental or social impact. The index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with their values or have exposure to key fossil fuel-related business activities. Constituent selection is based on research provided by MSCI ESG Research. The Index is free float-adjusted market capitalization weighted and applies a 5% capping on issuer weights.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – JUN 2021)

## ANNUAL PERFORMANCE (%)



Year	MSCI World SRI Filtered ex Fossil Fuels	MSCI World
2020	10.81	6.33
2019	32.87	30.02
2018	-2.91	-4.11
2017	8.92	7.51
2016	9.01	10.73
2015	13.33	10.42
2014	20.16	19.50
2013	22.80	21.20

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2021)

## FUNDAMENTALS (JUN 30, 2021)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr						
MSCI World SRI Filtered ex Fossil Fuels	4.91	6.66	30.77	15.32	17.20	14.74	na	15.22	1.66	27.68	21.43	3.87	
MSCI World	4.64	6.78	31.69	16.64	14.39	13.34	na	13.55	1.65	27.38	19.85	3.25	

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2021)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World SRI Filtered ex Fossil Fuels	0.94	2.04	18.28	15.58	12.79	na	1.13	1.18	na	1.29	32.20	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.44	16.70	13.71	na	0.92	1.02	na	1.12	33.76	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on ICE LIBOR 1M

\* 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 Filtered ex Fossil Fuels Index was launched on Jun 26, 2020. Data prior to the launch date is back-tested data (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.

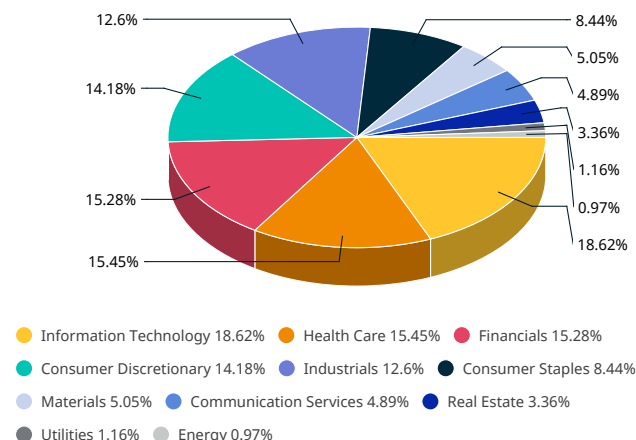
### INDEX CHARACTERISTICS

	MSCI World SRI Filtered ex Fossil Fuels	MSCI World
<b>Number of Constituents</b>	381	1,563
	<b>Weight (%)</b>	
<b>Largest</b>	5.32	3.97
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.26	0.06
<b>Median</b>	0.12	0.03

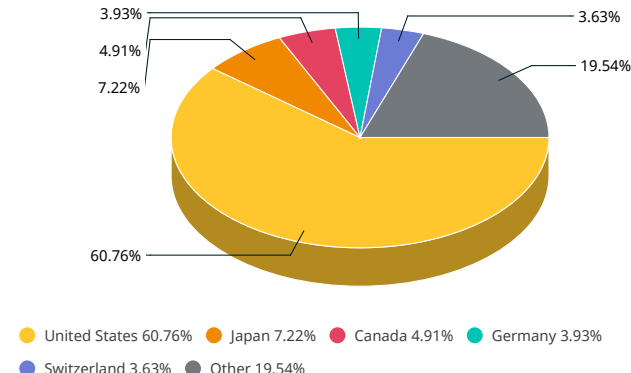
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	5.32	3.35	Info Tech
TESLA	US	3.93	0.90	Cons Discr
NVIDIA	US	3.73	0.86	Info Tech
HOME DEPOT	US	2.58	0.59	Cons Discr
DISNEY (WALT)	US	2.40	0.55	Comm Srvcs
ASML HLDG	NL	2.17	0.50	Info Tech
ROCHE HOLDING GENUSS	CH	1.99	0.46	Health Care
CISCO SYSTEMS	US	1.68	0.39	Info Tech
COCA COLA (THE)	US	1.67	0.38	Cons Staples
PEPSICO	US	1.54	0.35	Cons Staples
<b>Total</b>		<b>27.02</b>	<b>8.33</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



### INDEX METHODOLOGY

MSCI SRI Filtered ex Fossil Fuels Indexes are free float-adjusted market capitalization weighted indexes that apply values- and climate change-based exclusions and a best-in-class selection approach. In particular, the Indexes exclude companies involved in Controversial/Nuclear/Conventional Weapons, Civilian Firearms, Tobacco, Adult Entertainment, Alcohol, Gambling, GMO, Nuclear Power, Fossil Fuel Extraction, Fossil Fuel-based Power Generation, and Fossil Fuel Reserves Ownership. In addition, companies that are not existing constituents of the MSCI SRI Filtered ex Fossil Fuels Indexes must have an MSCI ESG Rating above BBB and an MSCI ESG Controversies score above 3 to be eligible. Current constituents of the Indexes must have an MSCI ESG Rating above B and an MSCI ESG Controversies score above 0 to be retained in the Indexes. After exclusions, the MSCI SRI Filtered ex Fossil Fuel Indexes applies MSCI's Best-in-Class selection process on the remaining eligible securities in the selection universe. The Indexes target sector and region weights consistent with those of the underlying indexes to limit the systematic risk introduced by the ESG selection process. The methodology also aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each sector and region of the parent indexes. The maximum weight of any issuer in the MSCI SRI Filtered ex Fossil Fuels Indexes is capped at 5% in accordance with the MSCI Capped Indexes methodology. The Indexes are reviewed on a quarterly basis to coincide with the regular Semi-Annual and Quarterly Index Reviews of the MSCI Global Investable Market Indexes.

### ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

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