

MSCI ACWI SRI Filtered PAB Index (EUR)

The MSCI ACWI SRI Filtered PAB Index is based on the MSCI ACWI Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. The index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. Additionally, the index aims to target sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. The index is designed to align with the minimum requirements for EU Paris Aligned Benchmarks (EU PAB).

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – APR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI SRI Filtered PAB	MSCI ACWI
2025	3.20	7.86
2024	17.89	25.33
2023	18.77	18.06
2022	-17.48	-13.01
2021	31.50	27.54
2020	12.66	6.65
2019	32.22	28.93
2018	-3.09	-4.85
2017	10.04	8.89
2016	9.81	11.09
2015	11.94	8.76
2014	20.87	18.61

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	
MSCI ACWI SRI Filtered PAB	8.22	3.46	24.52	7.08	13.28	8.91	11.74	11.80	
MSCI ACWI	8.22	5.04	26.94	6.77	17.44	11.25	11.99	11.53	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.70	24.56	19.07	3.79
1.62	23.50	18.07	3.72

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI SRI Filtered PAB	1.00	2.77	30.13	12.72	14.55	13.48	0.82	0.54	0.84	0.87	31.93	2020-02-19–2020-03-23
MSCI ACWI	1.00	0.00	2.47	11.44	12.90	13.03	1.21	0.75	0.89	0.87	33.43	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 ACWI SRI Filtered PAB Index (EUR)

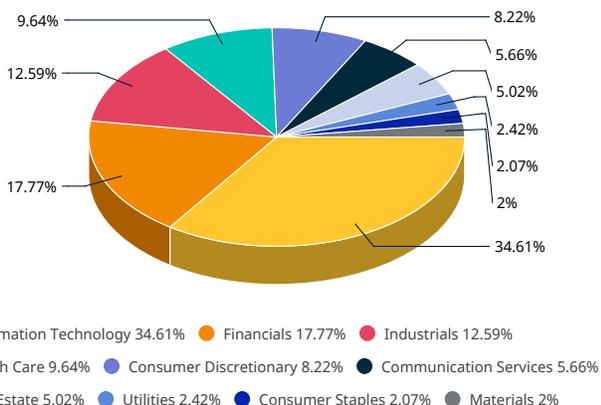
INDEX CHARACTERISTICS

	MSCI ACWI SRI Filtered PAB	MSCI ACWI
Number of Constituents	391	2,514
Weight (%)		
Largest	5.46	4.91
Smallest	0.00	0.00
Average	0.26	0.04
Median	0.11	0.01

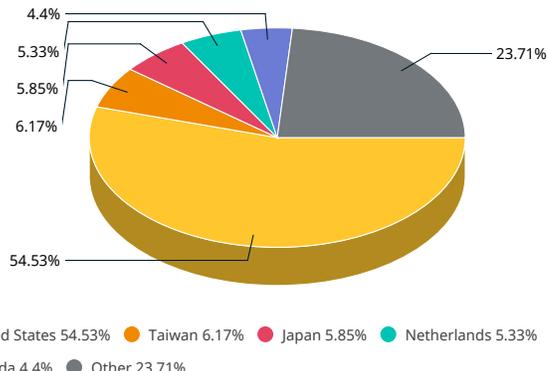
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	5.46	1.68	Info Tech
NVIDIA	US	5.31	4.91	Info Tech
ASML HLDG	NL	4.32	0.56	Info Tech
INTEL CORP	US	3.25	0.43	Info Tech
LAM RESEARCH CORP	US	2.52	0.33	Info Tech
APPLIED MATERIALS	US	2.43	0.32	Info Tech
TEXAS INSTRUMENTS	US	2.11	0.26	Info Tech
ANALOG DEVICES	US	1.77	0.20	Info Tech
HOME DEPOT	US	1.57	0.33	Cons Discr
VERIZON COMMUNICATIONS	US	1.36	0.21	Comm Svcs
Total		30.10	9.23	

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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI SRI Filtered PAB Index was launched on Mar 15, 2022. 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

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.

