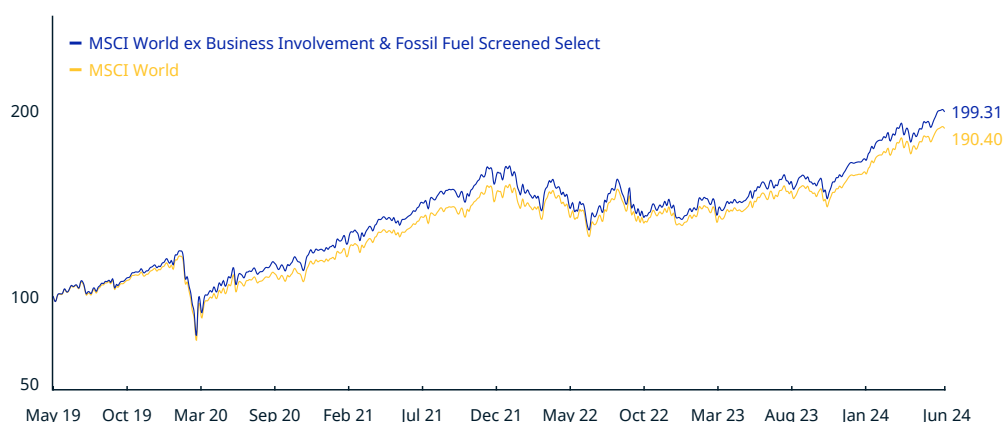


MSCI World ex Business Involvement & Fossil Fuel Screened Select Index (EUR)

The MSCI World ex Business Involvement & Fossil Fuel Screened 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 represent the performance of a free float-adjusted market capitalization weighted investment strategy, which excludes companies that are associated with controversial business activities such as weapons and firearms, tobacco, adult entertainment, alcohol, or gambling; fossil fuel-related activities such as thermal coal mining, unconventional oil and gas and other oil and gas-related activities, thermal coal-based power generation, or ownership of metallurgical coal reserves; fail to comply with the United Nations Global Compact principles; or are assessed as having very severe controversies.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2019 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World ex Business Involvement & Fossil Fuel Screened Select	MSCI World
2023	21.55	19.60
2022	-16.04	-12.78
2021	32.40	31.07
2020	10.22	6.33

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 28, 2019
					3 Yr	5 Yr	10 Yr	Since May 28, 2019	
MSCI World ex Business Involvement & Fossil Fuel Screened Select	3.80	3.87	23.42	15.81	10.27	14.13	na	14.51	
MSCI World	3.35	3.42	22.35	15.18	10.52	13.14	na	13.49	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.66	23.19	19.31	3.62
1.80	22.07	18.57	3.42

INDEX RISK AND RETURN CHARACTERISTICS (MAY 28, 2019 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 28, 2019	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ex Business Involvement & Fossil Fuel Screened Select	1.01	1.37	2.96	14.80	15.50	na	0.63	0.89	na	0.93	33.00	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.25	14.07	15.31	na	0.67	0.84	na	0.88	33.76	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 ex Business Involvement & Fossil Fuel Screened Select Index (EUR)

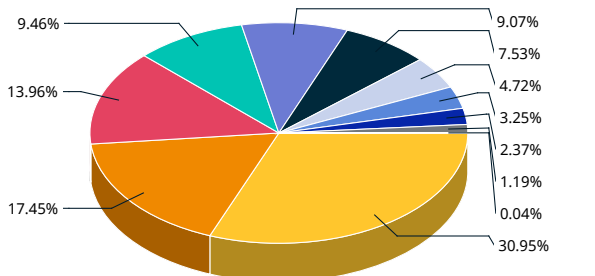
INDEX CHARACTERISTICS

	MSCI World ex Business Involvement & Fossil Fuel Screened Select	MSCI World
Number of Constituents	1,173	1,430
Weight (%)		
Largest	5.69	4.77
Smallest	0.00	0.00
Average	0.09	0.07
Median	0.03	0.02

TOP 10 CONSTITUENTS

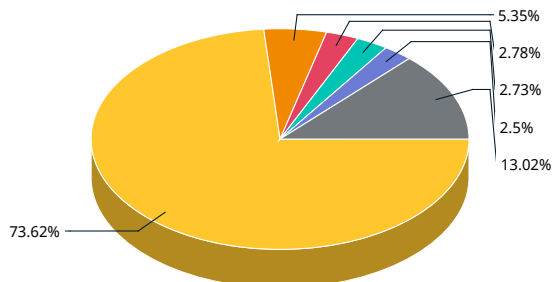
	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	5.69	4.77	Info Tech
APPLE	5.57	4.67	Info Tech
NVIDIA	5.57	4.67	Info Tech
META PLATFORMS A	1.99	1.67	Comm Svcs
ALPHABET A	1.94	1.62	Comm Svcs
ALPHABET C	1.69	1.41	Comm Svcs
LILLY (ELI) & COMPANY	1.32	1.11	Health Care
BROADCOM	1.28	1.07	Info Tech
JPMORGAN CHASE & CO	1.05	0.88	Financials
TESLA	1.02	0.86	Cons Discr
Total	27.12	22.71	

SECTOR WEIGHTS



- Information Technology 30.95%
- Financials 17.45%
- Health Care 13.96%
- Industrials 9.46%
- Communication Services 9.07%
- Consumer Discretionary 7.53%
- Consumer Staples 4.72%
- Materials 3.25%
- Real Estate 2.37%
- Utilities 1.19%
- Energy 0.04%

COUNTRY WEIGHTS



- United States 73.62%
- Japan 5.35%
- United Kingdom 2.78%
- Switzerland 2.73%
- Canada 2.5%
- Other 13.02%

* 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 ex Business Involvement & Fossil Fuel Screened Select Index was launched on Jun 06, 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 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.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

