

MSCI India ex Controversial Weapons 10/40 Index (EUR)

The MSCI India ex Controversial Weapons 10/40 Index is based on MSCI India, its parent index, which captures large and mid cap representation in Indian markets. The index excludes companies from the parent index involved in cluster bombs, landmines, depleted uranium, chemical and biological weapons, blinding laser weapons, non-detectable fragments and incendiary weapons (white phosphorus). Constituent selection is based on data from MSCI ESG Research. The MSCI 10/40 equity indexes are designed and maintained on a daily basis to take into consideration the 10% and 40% concentration constraints on funds subject to the UCITS III Directive.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (EUR) (MAY 2011 – APR 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI India ex Controversial Weapons 10/40 | MSCI India |
|------|---|------------|
| 2023 | 16.62 | 17.18 |
| 2022 | -1.01 | -1.42 |
| 2021 | 36.47 | 36.28 |
| 2020 | 7.71 | 6.32 |
| 2019 | 9.33 | 9.55 |
| 2018 | -2.85 | -2.63 |
| 2017 | 21.67 | 21.88 |
| 2016 | 1.85 | 1.52 |
| 2015 | 4.58 | 4.57 |
| 2014 | 41.77 | 41.06 |
| 2013 | -8.37 | -7.99 |
| 2012 | 23.97 | 24.03 |

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

| | | | | | ANNUALIZED | | | |
|--|------|------|-------|-------|------------|-------|-------|-----------------------|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2011 |
| MSCI India ex Controversial Weapons 10/40 | 3.55 | 7.88 | 39.55 | 12.56 | 18.67 | 13.69 | 13.37 | 9.69 |
| MSCI India | 3.35 | 7.70 | 39.27 | 12.18 | 18.57 | 13.35 | 13.15 | 9.49 |

FUNDAMENTALS (APR 30, 2024)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.05 | 25.71 | 22.20 | 4.09 |
| 1.04 | 25.94 | 22.33 | 4.13 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – APR 30, 2024)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2011 | MAXIMUM DRAWDOWN | |
|---|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI India ex Controversial Weapons 10/40 | 1.00 | 0.72 | 27.15 | 15.92 | 20.05 | 18.86 | 1.07 | 0.72 | 0.76 | 0.56 | 40.62 | 2020-02-19–2020-03-23 |
| MSCI India | 1.00 | 0.00 | 10.84 | 15.79 | 19.96 | 18.88 | 1.08 | 0.70 | 0.74 | 0.55 | 40.69 | 2020-02-19–2020-03-23 |

¹ Last 12 months

² Based on monthly gross returns data

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

MSCI India ex Controversial Weapons 10/40 Index (EUR)

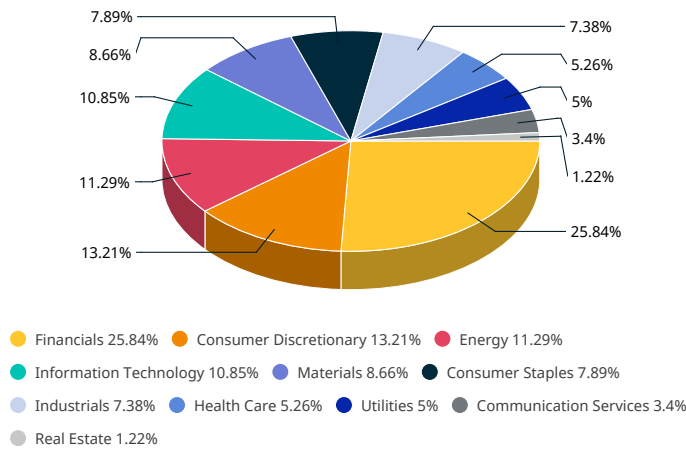
INDEX CHARACTERISTICS

| | MSCI India ex Controversial Weapons 10/40 | MSCI India |
|---------------------------|---|------------|
| Number of Constituents | 134 | 136 |
| | Weight (%) | |
| Largest | 8.42 | 8.20 |
| Smallest | 0.09 | 0.09 |
| Average | 0.75 | 0.74 |
| Median | 0.45 | 0.44 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|---------------------|------------------|----------------------------|--------------|
| RELIANCE INDUSTRIES | 8.42 | 8.20 | Energy |
| ICICI BANK | 5.63 | 5.49 | Financials |
| INFOSYS | 4.45 | 4.33 | Info Tech |
| HDFC BANK | 4.03 | 3.92 | Financials |
| TATA CONSULTANCY | 3.26 | 3.17 | Info Tech |
| BHARTI AIRTEL | 2.81 | 2.73 | Comm Svcs |
| AXIS BANK | 2.51 | 2.44 | Financials |
| MAHINDRA & MAHINDRA | 1.90 | 1.85 | Cons Discr |
| BAJAJ FINANCE | 1.82 | 1.77 | Financials |
| HINDUSTAN UNILEVER | 1.73 | 1.68 | Cons Staples |
| Total | 36.55 | 35.60 | |

SECTOR WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI India ex Controversial Weapons 10/40 Index was launched on Feb 21, 2024. 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 be applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.