

MSCI KLD 400 Social Index (EUR)

The MSCI KLD 400 Social Index is a capitalization weighted index of 400 US securities that provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The parent index is MSCI USA IMI, an equity index of large, mid and small cap companies. The Index is designed for investors seeking a diversified benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens. Launched in May 1990 as the Domini 400 Social Index, it is one of the first SRI indexes. Constituent selection is based on data from MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (APR 2011 – APR 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI KLD 400 Social Index | MSCI USA IMI |
|------|---------------------------|--------------|
| 2025 | 3.85 | 2.99 |
| 2024 | 30.48 | 31.56 |
| 2023 | 23.70 | 21.39 |
| 2022 | -16.72 | -14.34 |
| 2021 | 41.05 | 35.15 |
| 2020 | 10.54 | 10.51 |
| 2019 | 33.33 | 32.79 |
| 2018 | 0.82 | -0.97 |
| 2017 | 6.21 | 5.92 |
| 2016 | 13.52 | 15.30 |
| 2015 | 11.73 | 11.43 |
| 2014 | 27.66 | 27.39 |
| 2013 | 29.54 | 26.87 |
| 2012 | 10.73 | 13.85 |

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

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Aug 31, 2010 |
|---------------------------|-------|------|-------|------|------------|-------|-------|--------------------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Aug 31, 2010 | |
| MSCI KLD 400 Social Index | 10.13 | 5.59 | 30.21 | 5.86 | 18.82 | 12.76 | 14.54 | 15.09 | |
| MSCI USA IMI | 8.42 | 5.77 | 27.05 | 6.12 | 18.59 | 12.22 | 14.07 | 14.92 | |

FUNDAMENTALS (APR 30, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.14 | 28.60 | 21.93 | 6.50 |
| 1.15 | 28.58 | 21.25 | 5.09 |

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – APR 30, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Aug 31, 2010 | MAXIMUM DRAWDOWN | |
|---------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI KLD 400 Social Index | 0.99 | 2.28 | 2.08 | 14.57 | 16.03 | 15.23 | 1.06 | 0.72 | 0.93 | 1.05 | 33.70 | 2020-02-19–2020-03-23 |
| MSCI USA IMI | 1.00 | 0.00 | 1.55 | 13.36 | 15.09 | 15.05 | 1.13 | 0.72 | 0.91 | 1.04 | 34.84 | 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

On September 1, 2010 the FTSE KLD indexes transitioned to the MSCI ESG Indexes. The former KLD indexes had multiple third party index calculators over time. Consequently the MSCI ESG index histories have been aggregated and compiled to create a continuous time series from a variety of sources—sources which may have followed different index calculation methodologies in some instances. The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI KLD 400 Social Index was launched on Sep 01, 2010. 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.

INDEX CHARACTERISTICS

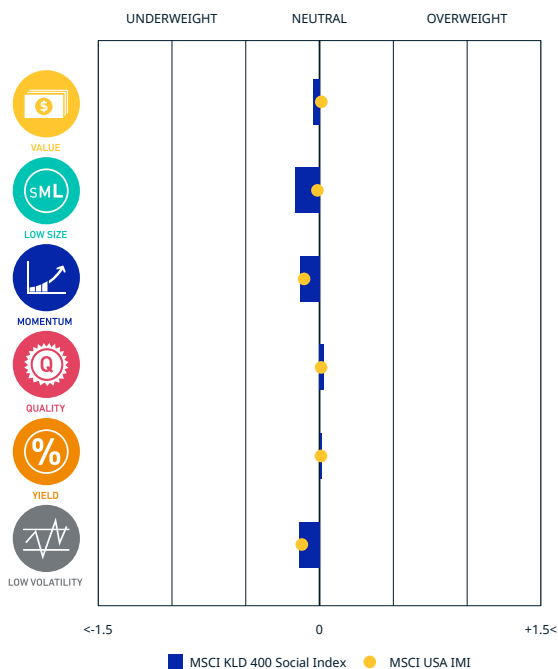
| | MSCI KLD 400 Social Index | MSCI USA IMI |
|-------------------------------|---------------------------|--------------|
| Number of Constituents | 399 | 2,174 |
| | Weight (%) | |
| Largest | 14.47 | 7.03 |
| Smallest | 0.00 | 0.00 |
| Average | 0.25 | 0.05 |
| Median | 0.07 | 0.01 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------------|----------------------|-------------|
| NVIDIA | 14.47 | 7.03 | Info Tech |
| MICROSOFT CORP | 8.59 | 4.18 | Info Tech |
| ALPHABET A | 6.68 | 3.25 | Comm Svcs |
| ALPHABET C | 5.54 | 2.70 | Comm Svcs |
| TESLA | 3.22 | 1.56 | Cons Discr |
| ADVANCED MICRO DEVICES | 1.72 | 0.84 | Info Tech |
| VISA A | 1.66 | 0.81 | Financials |
| INTEL CORP | 1.27 | 0.62 | Info Tech |
| MASTERCARD A | 1.27 | 0.62 | Financials |
| CATERPILLAR | 1.24 | 0.60 | Industrials |
| Total | 45.67 | 22.20 | |

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



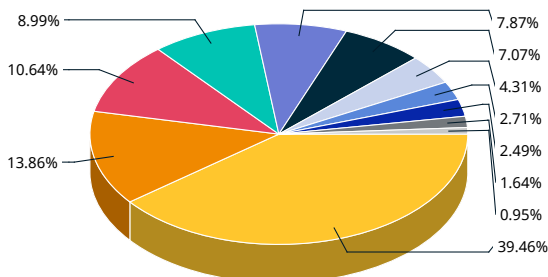
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



- Information Technology 39.46%
- Communication Services 13.86%
- Financials 10.64%
- Industrials 8.99%
- Consumer Discretionary 7.87%
- Health Care 7.07%
- Consumer Staples 4.31%
- Real Estate 2.71%
- Materials 2.49%
- Energy 1.64%
- Utilities 0.95%

MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

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