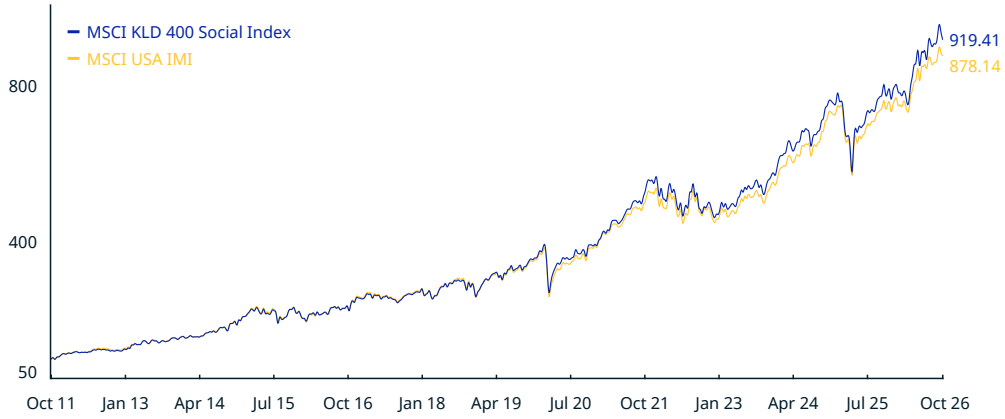
MSCI KLD 400 Social Index (EUR)

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) (OCT 2011 – OCT 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 (%) (OCT 30, 2026)

					ANNUALIZED				FUNDAMENTALS (OCT 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Aug 31, 2010	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI KLD 400 Social Index	-0.48	4.37	14.95	17.52	20.66	11.32	14.86	15.34	1.18	24.83	18.83	6.30
MSCI USA IMI	1.02	4.21	15.58	17.47	20.57	11.51	14.28	15.14	1.16	25.15	18.57	5.03

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

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Aug 31, 2010	(%)	Period YYYY-MM-DD
MSCI KLD 400 Social Index	0.99	2.31	3.02	14.31	15.48	15.26	1.20	0.64	0.93	1.07	33.70	2020-02-19—2020-03-23
MSCI USA IMI	1.00	0.00	2.07	13.01	14.72	15.06	1.31	0.68	0.91	1.06	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

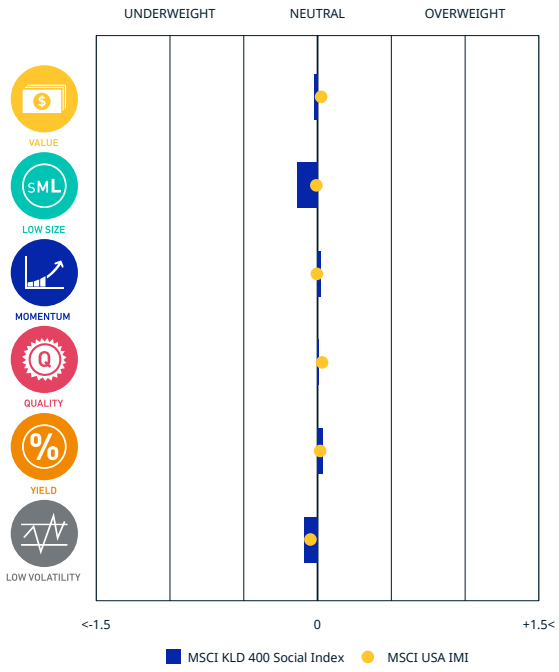
	MSCI KLD 400 Social Index	MSCI USA IMI
Number of Constituents	401	2,170
	Weight (%)	
Largest	13.46	7.07
Smallest	0.00	0.00
Average	0.25	0.05
Median	0.08	0.01

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	13.46	6.57	Info Tech
MICROSOFT CORP	10.53	5.14	Info Tech
ALPHABET A	4.70	2.29	Comm Srvcs
ALPHABET C	3.72	1.82	Comm Srvcs
TESLA	3.27	1.60	Cons Discr
ADVANCED MICRO DEVICES	2.35	1.15	Info Tech
VISA A	1.96	0.96	Financials
ABBVIE	1.49	0.73	Health Care
MASTERCARD A	1.48	0.72	Financials
CISCO SYSTEMS	1.18	0.58	Info Tech
Total	44.15	21.55	

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

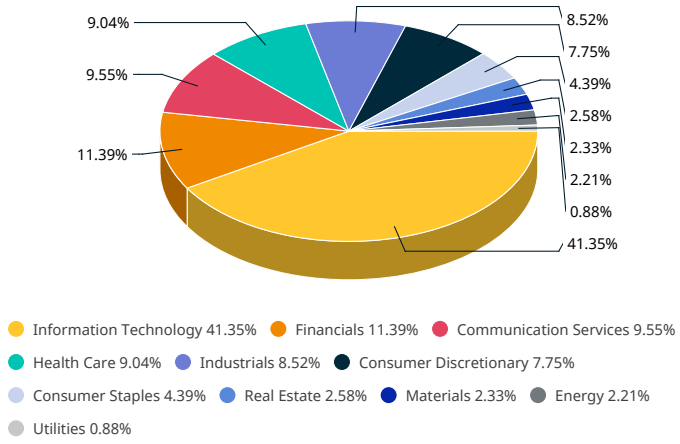
YIELD
Cash Flow Paid Out

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



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

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.

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