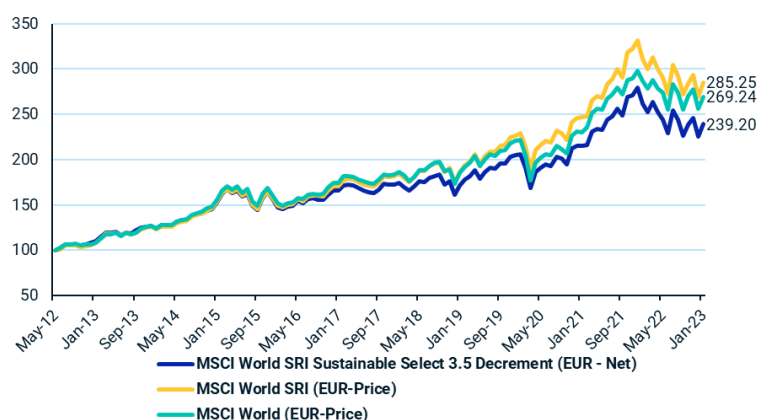


# MSCI World SRI Sustainable Select 3.5% Decrement Index (EUR)

The MSCI World SRI Sustainable Select 3.5% Decrement Index is based on the MSCI World SRI Sustainable Select Index, its parent index, and includes large and mid-cap segments across 23 Developed Markets (DM) countries\* in the world. The index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) Ratings and excludes companies whose products have negative social or environmental impacts. The Index is designed for investors seeking diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profile while avoiding companies incompatible with values screens. Constituent selection is based on research provided by MSCI ESG Research. The index aims to represent the gross performance of the MSCI World SRI Sustainable Select Index, while applying a constant markdown ('synthetic dividend') of 3.5% on an annual basis, expressed as a percentage of performance.

## Cumulative index performance (EUR)

MAY 2012– JANUARY 2023



## Annual Performance (%)

YEAR	MSCI World SRI Sustainable Sel 3.5% Dec	MSCI World SRI -Price	MSCI World-Price
2022	-19.20	-18.63	-14.19
2021	29.63	34.95	29.26
2020	5.10	8.30	4.64
2019	27.49	29.67	27.49
2018	-6.91	-3.86	-5.92
2017	4.15	6.57	5.50
2016	6.23	8.61	8.47
2015	7.58	7.55	8.34
2014	14.56	16.07	17.21
2013	17.25	19.42	18.74

## Index performance

EUR RETURNS (%) JANUARY 31, 2023

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since May 31, 2012
MSCI World SRI Sustainable Sel 3.5% Dec - Net	5.94	0.11	-8.56	5.94	5.07	6.54	8.04	8.52
MSCI World SRI - Price	5.76	0.34	-8.19	5.76	7.50	9.14	10.18	10.33
MSCI World - Price	5.15	-0.52	-6.03	5.15	6.65	7.62	9.49	9.73

## Index risk and return characteristics

(%) JANUARY 31, 2023

INDEX	ANNUALIZED STD. DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2012
MSCI World SRI Sustainable Sel 3.5% Dec - Net	19.05	16.56	13.67	13.29
MSCI World SRI - Price	19.12	16.56	13.64	13.26
MSCI World - Price	18.69	16.39	13.55	13.19

\*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.

## MSCI World SRI Sustainable Select Index

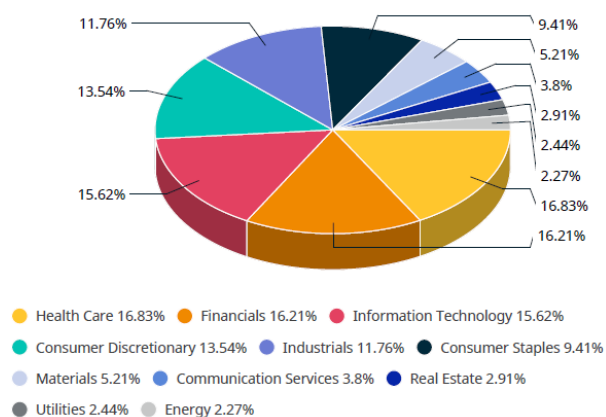
### INDEX CHARACTERISTICS

	MSCI World SRI Sustainable Select	MSC World SRI	MSCI World
<b>Number of Constituents</b>	359	359	1,508
	<b>Weight (%)</b>		
<b>Largest</b>	4.86	12.74	4.34
<b>Smallest</b>	0.02	0.02	0.00
<b>Average</b>	0.28	0.28	0.07
<b>Median</b>	0.14	0.12	0.03

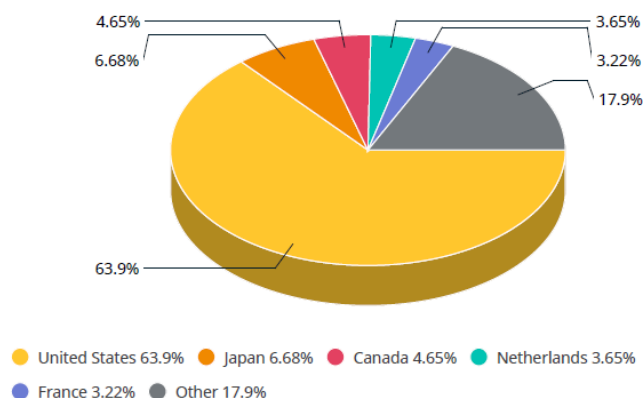
### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	4.86	3.29	Info Tech
NVIDIA	3.86	0.91	Info Tech
TESLA	3.66	0.86	Cons Discr
HOME DEPOT	2.63	0.62	Cons Discr
ASML HLDG	2.11	0.50	Info Tech
COCA COLA (THE)	2.00	0.47	Cons Staples
PEPSICO	1.87	0.44	Cons Staples
NOVO NORDISK B	1.81	0.43	Health Care
ROCHE HOLDING GENUSS	1.73	0.41	Health Care
DISNEY (WALT)	1.57	0.37	Comm Svcs
<b>Total</b>	<b>26.10</b>	<b>8.30</b>	

### 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.

## Index Framework

The MSCI World SRI Sustainable Select 3.5% Decrement Index is constructed from MSCI World SRI Sustainable Select Index, its parent index. MSCI World SRI Sustainable Select Index is constructed by applying a combination of values-based exclusions and a Best-in-Class selection process to companies in the regional indexes that make up MSCI World, an index consisting of developed countries. The index aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each of the regional indexes of the parent MSCI World Index. Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above BBB and the MSCI ESG Controversies score above 3 to be eligible. Current constituents of the Index must have an MSCI ESG Rating above B and the MSCI ESG Controversies score above 0 to be eligible. The selection universe for the MSCI SRI Indexes is the constituents of the MSCI Global Investable Market Indexes. The Index is float-adjusted market capitalization weighted. The index aims to represent the gross performance of the MSCI World SRI Sustainable Select Index, while applying a constant markdown ('synthetic dividend') of 3.5% on an annual basis, expressed as a percentage of performance.

The Indexes are rebalanced on a semi-annual basis, as of the close of the last business day of May and November, coinciding with the May and November semi-annual Index Review of the MSCI Global Investable Market Indexes.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

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