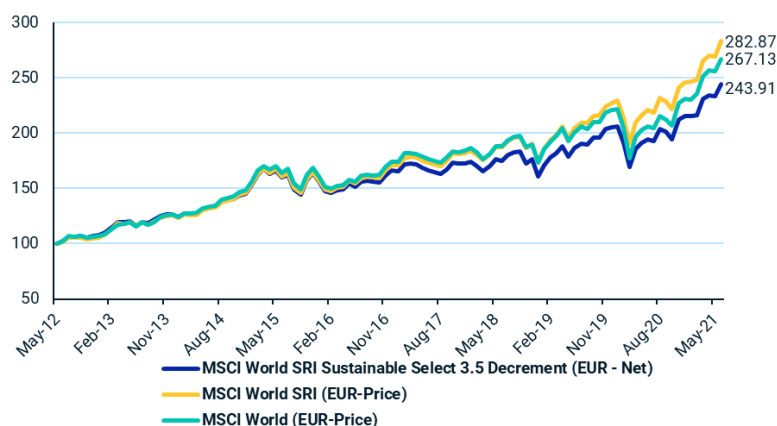


MSCI World SRI Sustainable Select 3.5% Decrement Index (EUR)

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– JUNE 2021



Annual Performance (%)

YEAR	MSCI World SRI Sustainable Sel 3.5% Dec	MSCI World SRI -Price	MSCI World-Price
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 (%) JUNE 30, 2021

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS		
					3 Years	5 Years	Since May 31, 2012
MSCI World SRI Sustainable Sel 3.5% Dec - Net	4.55	5.67	25.30	13.14	11.66	9.98	10.31
MSCI World SRI - Price	5.24	6.69	28.08	15.17	14.78	12.90	12.13
MSCI World - Price	4.54	6.35	29.78	15.72	12.45	11.32	11.42

Index risk and return characteristics

(%) JUNE 30, 2021

INDEX	ANNUALIZED STD. DEVIATION		
	3 Years	5 Years	Since May 31, 2012
MSCI World SRI Sustainable Sel 3.5% Dec - Net	15.79	12.98	11.93
MSCI World SRI - Price	15.62	12.87	11.84
MSCI World - Price	16.72	13.73	12.37

*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

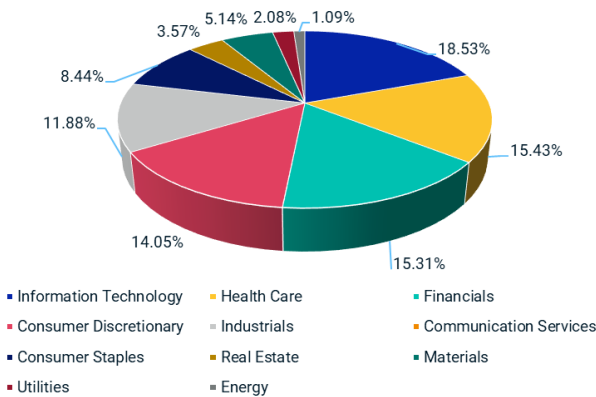
INDEX CHARACTERISTICS

	MSCI World SRI Sustainable Select	MSC World SRI	MSCI World
Number of Constituents	366	374	1,563
	Weight (%)		
Largest	5.32	13.16	3.97
Smallest	0.02	0.01	0.00
Average	0.27	0.27	0.06
Median	0.13	0.11	0.03

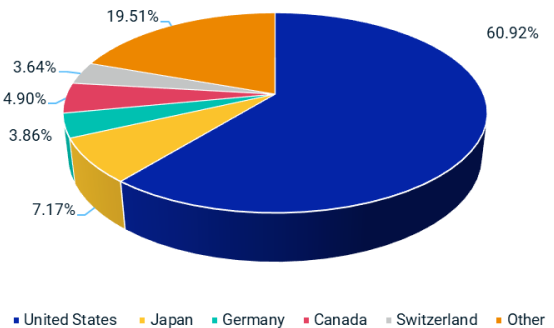
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	5.32	3.35	Info Tech
TESLA	3.93	0.90	Cons Discr
NVIDIA	3.73	0.86	Info Tech
HOME DEPOT	2.59	0.59	Cons Discr
DISNEY (WALT)	2.40	0.55	Comm Svcs
ASML HLDG	2.17	0.50	Info Tech
ROCHE HOLDING GENUSS	2.00	0.46	Health Care
CISCO SYSTEMS	1.69	0.39	Info Tech
COCA COLA (THE)	1.67	0.38	Cons Staples
PEPSICO	1.54	0.35	Cons Staples
Total	27.04	8.33	

Sector Weights



Country Weights



Index methodology

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.

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