

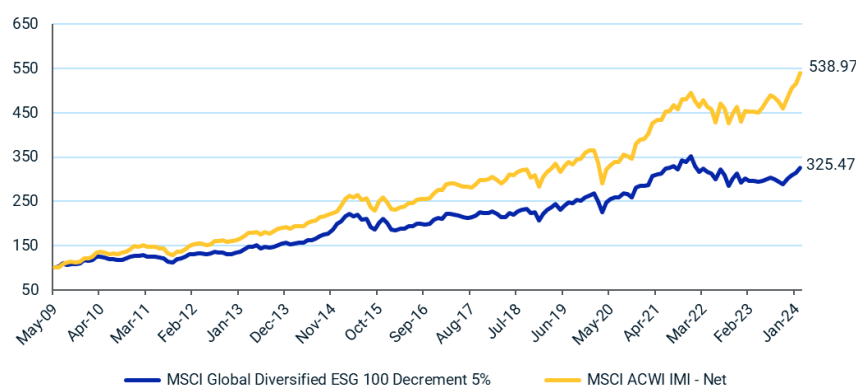
MSCI Global Diversified ESG 100 Decrement 5% Index (EUR)

The MSCI Global Diversified ESG 100 Decrement 5% Index is based on MSCI Global Diversified ESG 100 Index, its parent index, which captures large and mid-cap securities. The index is designed to represent the performance of a quarterly rebalanced portfolio of 100 stocks which belong to USA, Asia Pacific, Europe and China Universe and have higher than average ESG scores. The index aims to represent the net performance of the MSCI Global Diversified ESG 100 Index while applying a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

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

Cumulative index performance

EUR RETURNS MAY 2009 – FEBRUARY 2024



Annual performance (%)

YEAR	MSCI Global Diversified ESG 100 Decrement 5% - Net	MSCI ACWI IMI - Net
2023	6.05	17.47
2022	-16.92	-13.06
2021	23.11	27.20
2020	8.57	6.65
2019	26.92	28.68
2018	-7.14	-5.54
2017	5.11	8.87
2016	5.67	11.60
2015	0.89	8.96
2014	27.43	18.24
2013	16.88	18.21
2012	6.23	14.60
2011	-0.59	-4.81
2010	7.80	22.29

Index performance

EUR RETURNS (%) FEBRUARY 29, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED			
					3 Years	5 Years	10 Years	Since May 29, 2009
MSCI Global Diversified ESG 100 Decrement 5% - Net	3.50	8.20	9.81	5.22	4.26	7.12	7.66	8.33
MSCI ACWI IMI - Net	4.57	10.80	19.19	6.58	10.26	11.24	10.80	12.10

Index risk and return characteristics

(%) FEBRUARY 29, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 29, 2009
MSCI Global Diversified ESG 100 Decrement 5% - Net	12.98	13.66	12.83	11.83
MSCI ACWI IMI - Net	13.69	15.31	13.46	12.50

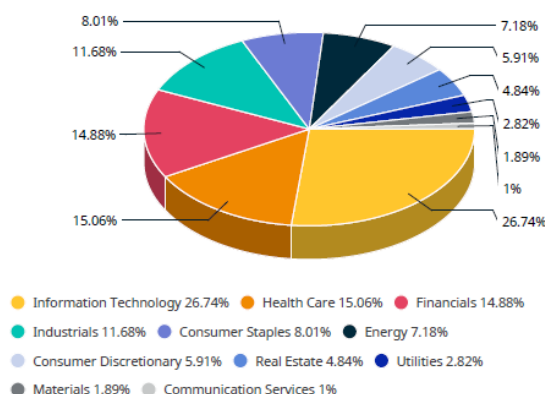
The MSCI Global Diversified ESG 100 Decrement 5% Index was launched on Apr 30, 2021. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

MSCI Global Diversified ESG 100 Index

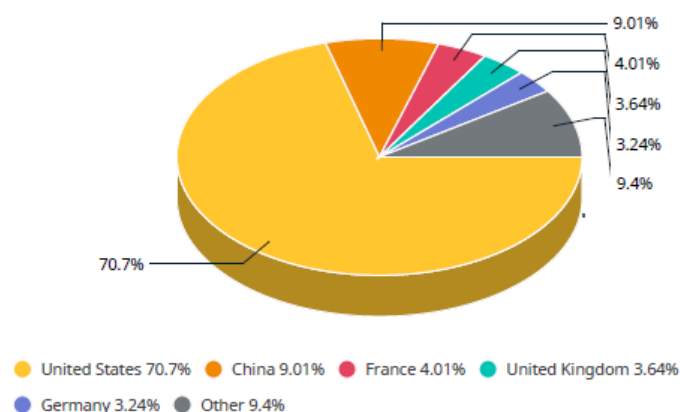
Top 10 constituents

	Sector	Index Wt. (%)
ADVANCED MICRO DEVICES	Info Tech	1.45
NVIDIA	Info Tech	1.43
TOKYO ELECTRON	Info Tech	1.40
SALESFORCE	Info Tech	1.25
ASML HLDG	Info Tech	1.25
AMERICAN EXPRESS	Financials	1.22
APPLIED MATERIALS	Info Tech	1.21
LAM RESEARCH CORP	Info Tech	1.19
MARVELL TECHNOLOGY	Info Tech	1.16
SCHNEIDER ELECTRIC	Industrials	1.16
Total		12.72

Sector Weights



Country Weights



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