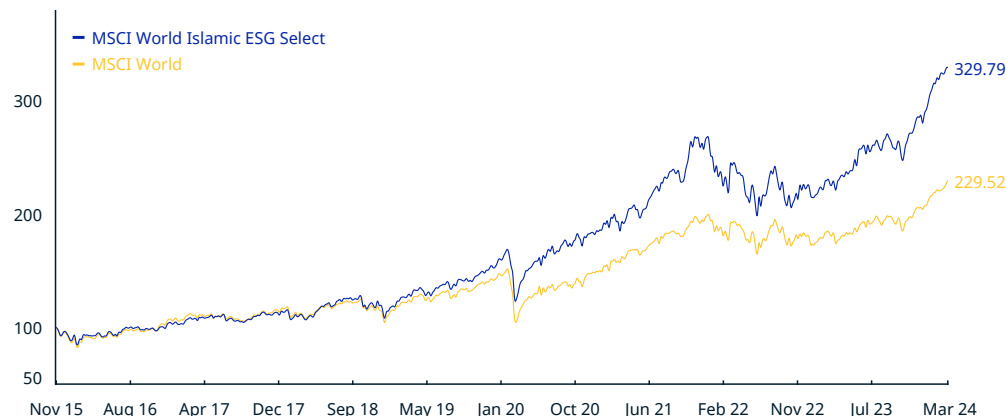


MSCI World Islamic ESG Select Index (EUR)

The MSCI World Islamic ESG Select Index (the 'Index') aims to represent the performance of 200 securities from the MSCI World Islamic M-Series Index (the 'Parent Index') with a robust ESG profile and large free-float adjusted market capitalization.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2015 – MAR 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI World Islamic ESG Select | MSCI World |
|------|-------------------------------|------------|
| 2023 | 34.69 | 19.60 |
| 2022 | -19.85 | -12.78 |
| 2021 | 42.22 | 31.07 |
| 2020 | 22.49 | 6.33 |
| 2019 | 34.48 | 30.02 |
| 2018 | 2.07 | -4.11 |
| 2017 | 8.16 | 7.51 |
| 2016 | 6.84 | 10.73 |

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 30, 2015 | FUNDAMENTALS (MAR 29, 2024) | | | |
|-------------------------------|------|-------|-------|-------|------------|-------|-------|-------|--------------------|-----------------------------|-------|---------|------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | | Div Yld (%) | P/E | P/E Fwd | P/BV |
| MSCI World Islamic ESG Select | 2.33 | 14.75 | 38.93 | 14.75 | 18.20 | 20.31 | na | 15.39 | | 1.10 | 33.94 | 26.63 | 6.72 |
| MSCI World | 3.42 | 11.37 | 25.86 | 11.37 | 11.71 | 12.95 | na | 10.48 | | 1.82 | 21.97 | 18.72 | 3.36 |

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

| | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Nov 30, 2015 | MAXIMUM DRAWDOWN | |
|-------------------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI World Islamic ESG Select | 32.26 | 19.24 | 17.73 | na | 0.91 | 1.11 | na | 1.01 | 29.57 | 2020-02-19–2020-03-23 |
| MSCI World | 2.29 | 13.99 | 15.54 | na | 0.78 | 0.83 | na | 0.78 | 33.76 | 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

MSCI World Islamic ESG Select Index (EUR)

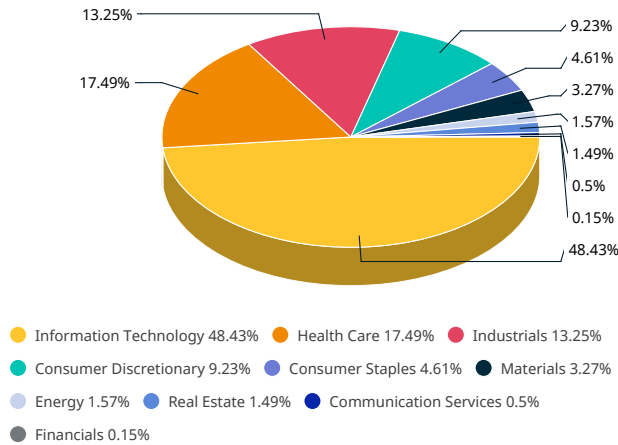
INDEX CHARACTERISTICS

| MSCI World Islamic ESG Select | |
|-------------------------------|---------------|
| Number of Constituents | 199 |
| Mkt Cap (EUR Millions) | |
| Index | 12,118,408.37 |
| Largest | 1,155,947.04 |
| Smallest | 7,541.17 |
| Average | 60,896.52 |
| Median | 26,278.83 |

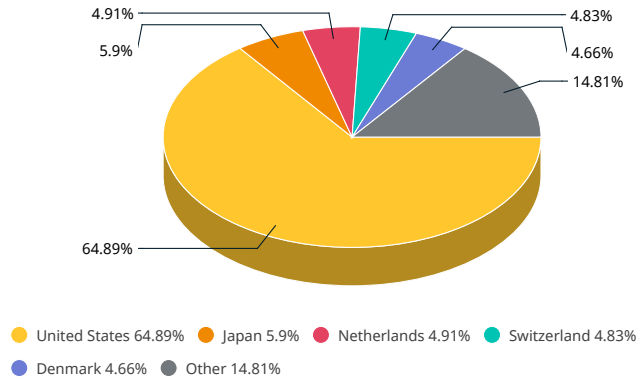
TOP 10 CONSTITUENTS

| | Country | Float Adj Mkt Cap (EUR Billions) | Index Wt. (%) | Sector |
|------------------------|---------|-----------------------------------|---------------|-------------|
| NVIDIA | US | 1,155.95 | 9.54 | Info Tech |
| MICROSOFT CORP | US | 967.26 | 7.98 | Info Tech |
| ASML HLDG | NL | 486.25 | 4.01 | Info Tech |
| NOVO NORDISK B | DK | 448.28 | 3.70 | Health Care |
| HOME DEPOT | US | 406.22 | 3.35 | Cons Discr |
| SALESFORCE | US | 302.90 | 2.50 | Info Tech |
| ADOBE | US | 285.50 | 2.36 | Info Tech |
| ADVANCED MICRO DEVICES | US | 284.69 | 2.35 | Info Tech |
| INTEL CORP | US | 233.10 | 1.92 | Info Tech |
| APPLIED MATERIALS | US | 214.54 | 1.77 | Info Tech |
| Total | | 4,784.70 | 39.48 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI World Islamic ESG Select Index was launched on Sep 25, 2023. 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.

ABOUT MSCI

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