

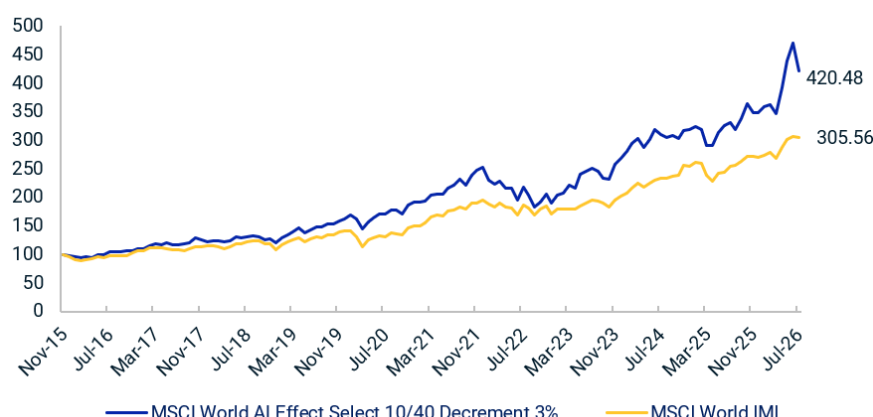
MSCI World AI Effect Select 10/40 Decrement 3% Index

The MSCI World AI Effect Select 10/40 3% Decrement Index is based on the MSCI Decrement Indexes Methodology.

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

Cumulative index performance

EUR RETURNS NOVEMBER 2015 – JULY 2026



Annual performance (%)

YEAR	MSCI World AI Effect Select 10/40 Decrement 3%	MSCI World IMI
2025	9.62	6.67
2024	18.53	25.36
2023	41.31	18.72
2022	-24.63	-12.86
2021	31.95	30.23
2020	18.29	6.33
2019	33.84	29.83
2018	-1.51	-4.85
2017	11.85	7.54
2016	12.74	11.43

Index performance

EUR RETURNS (%) JULY 31, 2026

INDEX	1 Month	3 Months	1 Year	Year to Date	3 Years	ANNUALIZED TOTAL RETURN			
						5 Years	10 Years	Since Nov 30, 2015	
MSCI World AI Effect Select 10/40 Decrement 3%	-10.59	7.11	27.24	20.68	18.93	13.69	14.87	14.41	
MSCI World IMI	-0.43	6.23	20.31	12.93	16.13	11.40	12.09	11.04	

Index risk and return characteristics

EUR RETURNS (%) JULY 31, 2026

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 30, 2015
MSCI World AI Effect Select 10/40 Decrement 3%	18.98	20.40	16.88	16.60
MSCI World IMI	11.79	13.44	13.68	13.60

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