

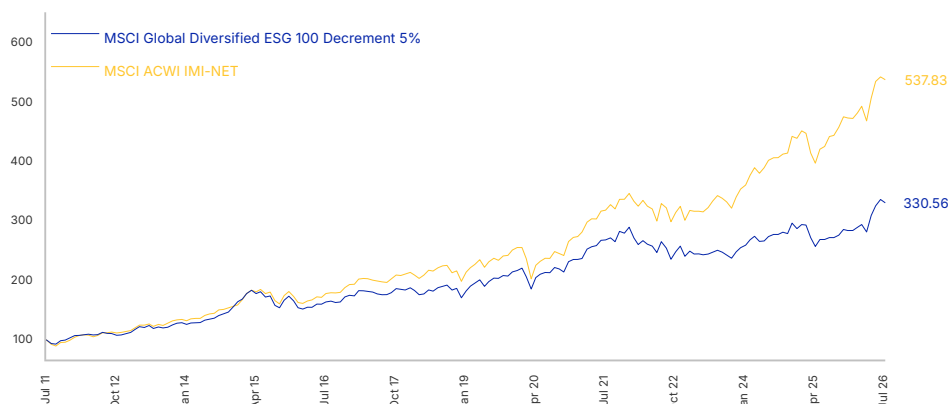
# MSCI Global Diversified ESG 100 Decrement 5% Index (EUR)

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 Jul 2011 - Jul 2026



## ANNUAL PERFORMANCE (%)

| Year | MSCI Global Diversified ESG 100 Decrement 5% | MSCI ACWI IMI-NET |
|------|----------------------------------------------|-------------------|
| 2025 | -1.10                                        | 7.62              |
| 2024 | 12.58                                        | 24.14             |
| 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             |

## INDEX PERFORMANCE

EUR RETURNS (%) (Jul 31, 2026)

| INDEX                                        | 1 Mo  | 3 Mo | 1 Yr  | YTD   | ANNUALIZED RETURNS |       |       |                    |
|----------------------------------------------|-------|------|-------|-------|--------------------|-------|-------|--------------------|
|                                              |       |      |       |       | 3 Yr               | 5 Yr  | 10 Yr | Since May 29, 2009 |
| MSCI Global Diversified ESG 100 Decrement 5% | -1.67 | 6.89 | 21.52 | 16.40 | 9.66               | 4.28  | 7.28  | 8.42               |
| MSCI ACWI IMI-NET                            | -0.89 | 6.13 | 21.64 | 13.79 | 16.20              | 11.07 | 11.70 | 12.60              |

## INDEX RISK AND RETURN CHARACTERISTICS

EUR RETURNS (%) (Jul 31, 2026)

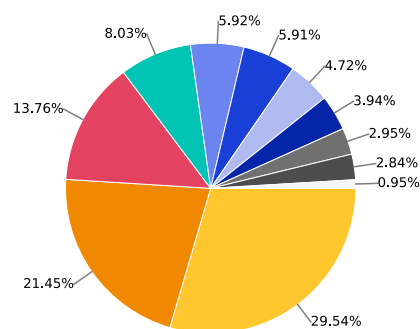
| INDEX                                        | ANNUALIZED STANDARD DEVIATION |       |       |                    |
|----------------------------------------------|-------------------------------|-------|-------|--------------------|
|                                              | 3 Yr                          | 5 Yr  | 10 Yr | Since May 29, 2009 |
| MSCI Global Diversified ESG 100 Decrement 5% | 11.60                         | 12.68 | 12.50 | 11.85              |
| MSCI ACWI IMI-NET                            | 11.76                         | 13.07 | 13.31 | 12.39              |

The MSCI Global Diversified ESG 100 Decrement 5% Index was launched on Apr 30, 2021. Data prior to the launch date is back-tested (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.

## TOP 10 CONSTITUENTS

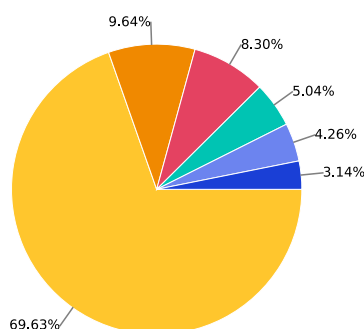
| Security Name          | Sector      | Index Wt. (%) |
|------------------------|-------------|---------------|
| PALO ALTO NETWORKS     | Info Tech   | 1.34          |
| FORTINET               | Info Tech   | 1.23          |
| APPLIED MATERIALS      | Info Tech   | 1.21          |
| DATADOG A              | Info Tech   | 1.21          |
| TRAVELERS COS (THE)    | Financials  | 1.19          |
| AUTOMATIC DATA PROCESS | Industrials | 1.17          |
| WESTERN DIGITAL        | Info Tech   | 1.16          |
| HSBC HOLDINGS (GB)     | Financials  | 1.15          |
| US BANCORP             | Financials  | 1.14          |
| 3M CO                  | Industrials | 1.14          |
| <b>Total</b>           |             | <b>11.93</b>  |

## SECTOR WEIGHTS



Information Technology 29.54% Financials 21.45% Industrials 13.76%  
 Health Care 8.03% Utilities 5.92% Consumer Staples 5.91%  
 Energy 4.72% Consumer Discretionary 3.94% Materials 2.95%  
 Real Estate 2.84% Communication Services 0.95%

## COUNTRY WEIGHTS



United States 69.63% China 9.64% Switzerland 5.04% Japan 4.26%  
 United Kingdom 3.14% Other 8.30%

## ABOUT MSCI

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