MSCI World Climate Change Paris-Aligned Select Index (USD)

The MSCI World Climate Change Paris-Aligned Select Index is an index constructed from the MSCI World Climate Change Index and includes large and mid-cap securities across 23 Developed Markets (DM) countries.* The Index aims to represent the performance of an investment strategy that reweights securities based upon the opportunities and risks associated with the climate transition risks and opportunities and to satisfy the minimum requirements as detailed for an EU Paris-Aligned Benchmark in EU Benchmark Regulations.** The Index methodology is designed to exclude securities of companies based on their revenues from the manufacture of tobacco products and thermal coal based power generation. To avoid concentration, the Index is then capped as per the MSCI 10/40 Indexes methodology. For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (NOV 2013 – OCT 2025)

- MSCI World Climate Change Paris-Aligned Select - MSCI World Climate change 394 380 200 100 50 Nov 13 Nov 14 Nov 15 Nov 16 Nov 17 Nov 18 Nov 19 Nov 20 Nov 21 Nov 22 Nov 23 Nov 24 Oct 25

ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Change Paris- Aligned Select	MSCI World Climate change
2024	24.62	24.99
2023	30.93	31.25
2022	-22.90	-22.86
2021	22.97	23.46
2020	22.22	20.21
2019	29.63	29.19
2018	-7.66	-8.29
2017	24.23	23.79
2016	5.83	6.47
2015	1.64	1.25
2014	6.43	5.60

INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

FUNDAMENTALS (OCT 31, 2025)

					ANNUALIZED								
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _N	Since ov 26, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI World Climate Change Paris-Aligned Select	2.87	9.80	24.21	19.42	25.42	16.86	13.34	12.18	1.33	27.50	22.34	4.73	
MSCI World Climate change	2.73	9.58	24.04	19.52	25.50	17.12	13.17	11.95	1.35	27.20	22.17	4.64	

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) 1	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI World Climate Change Paris-Aligned Select	1.00	0.49	11.26	13.82	16.53	15.38	1.37	0.85	0.76	0.73	32.62	2020-02-12-2020-03-23
MSCI World Climate change	1.00	0.00	10.69	13.78	16.52	15.36	1.38	0.86	0.75	0.72	32.97	2020-02-19-2020-03-23
	1 Last	12 months	months ² Based on monthly net returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date									



MSCI World Climate Change Paris-Aligned Select Index (USD)

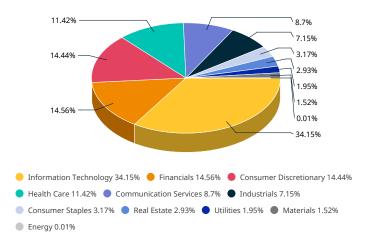
INDEX CHARACTERISTICS

	MSCI World Climate Change Paris- Aligned Select	MSCI World Climate change					
Number of	1,145	1,254					
Constituents							
	Weight (%)						
Largest	6.53	6.55					
Smallest	0.00	0.00					
Average	0.09	0.08					
Median	0.02	0.02					

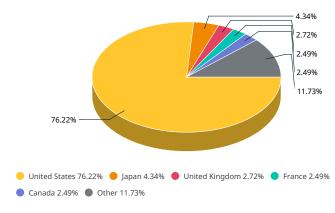
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.53	6.55	Info Tech
APPLE	5.67	5.68	Info Tech
MICROSOFT CORP	4.78	4.80	Info Tech
AMAZON.COM	4.49	4.30	Cons Discr
TESLA	4.40	4.17	Cons Discr
BROADCOM	3.09	2.96	Info Tech
ALPHABET A	2.07	2.05	Comm Srvcs
META PLATFORMS A	1.79	1.77	Comm Srvcs
ALPHABET C	1.76	1.74	Comm Srvcs
LILLY (ELI) & COMPANY	1.35	1.30	Health Care
Total	35.94	35.33	

SECTOR WEIGHTS



COUNTRY WEIGHTS



^{**}The requirements for the EU Paris-Aligned Benchmarks (PABs) are given by the relevant EU Delegated Act, that is, Regulation (EU) 2016/1011 as amended by Regulation (EU) 2019/2089. Due to a technical issue, a screen to exclude companies with oil & gas revenue temporarily was not applied per the Index's PAB methodology as part of the May 2022 Semi-Annual Index Review. The inclusion of such companies (accounting for slightly over 1% of the weight of companies in the Index) did not meet PAB criteria. MSCI reapplied the screen and removed such companies in accordance with PAB criteria before its November 2022 Semi-Annual Index Review effective on December 1, 2022.



^{*}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.

OCT 31, 2025 Index Factsheet

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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