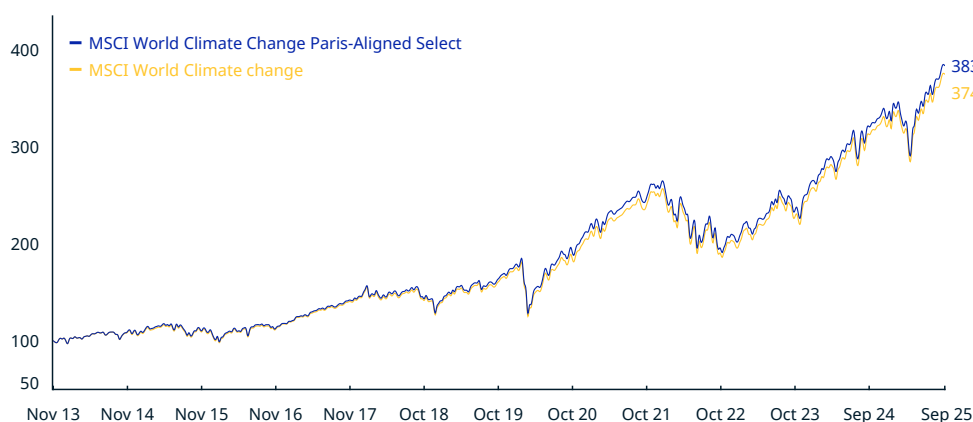


MSCI World Climate Change Paris-Aligned Select Index (USD)

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 – SEP 2025)



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 (%) (SEP 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI World Climate Change Paris-Aligned Select	4.13	8.17	18.09	16.08	26.57	15.42	13.84	12.01	
MSCI World Climate change	4.09	8.13	18.32	16.35	26.73	15.70	13.69	11.79	

FUNDAMENTALS (SEP 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.37	26.84	21.94	4.57
1.39	26.58	21.81	4.49

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – SEP 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Climate Change Paris-Aligned Select	1.00	0.49	11.26	13.98	16.65	15.50	1.43	0.77	0.78	0.72	32.62	2020-02-12–2020-03-23
MSCI World Climate change	1.00	0.00	10.69	13.94	16.65	15.48	1.44	0.79	0.77	0.71	32.97	2020-02-19–2020-03-23

¹ Last 12 months² Based on monthly net returns data³ 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)

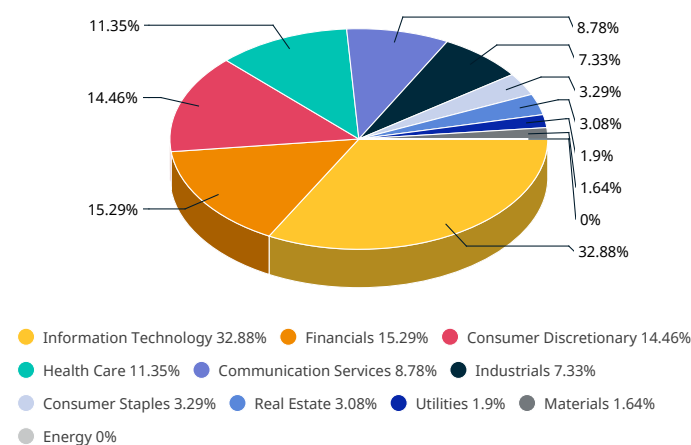
INDEX CHARACTERISTICS

	MSCI World Climate Change Paris-Aligned Select	MSCI World Climate change
Number of Constituents	1,146	1,255
	Weight (%)	
Largest	6.19	6.20
Smallest	0.00	0.00
Average	0.09	0.08
Median	0.03	0.02

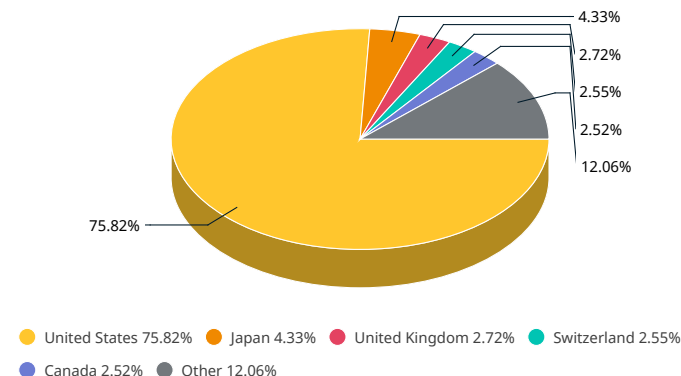
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.19	6.20	Info Tech
APPLE	5.49	5.49	Info Tech
MICROSOFT CORP	4.91	4.93	Info Tech
TESLA	4.41	4.17	Cons Discr
AMAZON.COM	4.15	3.97	Cons Discr
BROADCOM	2.84	2.71	Info Tech
META PLATFORMS A	2.09	2.06	Comm Svcs
ALPHABET A	1.84	1.82	Comm Svcs
ALPHABET C	1.56	1.55	Comm Svcs
LILLY (ELI) & COMPANY	1.23	1.18	Health Care
Total	34.70	34.08	

SECTOR WEIGHTS



COUNTRY WEIGHTS



*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.

**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.

ABOUT MSCI

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