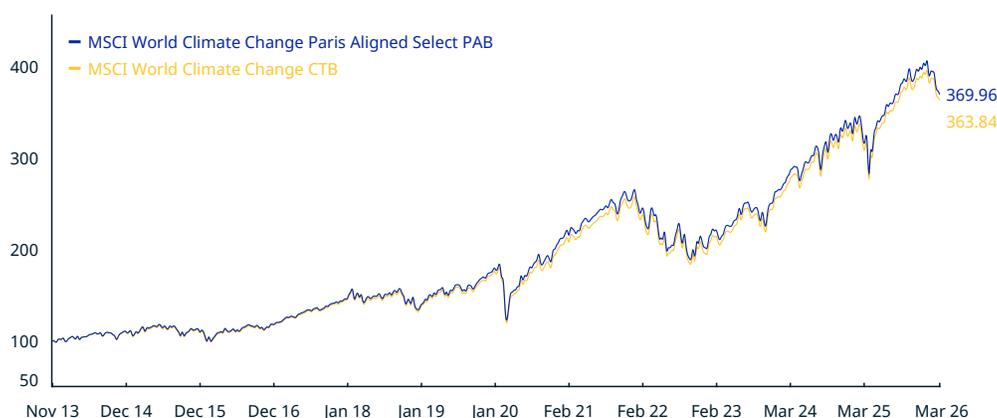


MSCI World Climate Change Paris Aligned Select PAB Index (USD)

The MSCI World Climate Change Paris Aligned Select PAB 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 – MAR 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI World Climate Change Paris Aligned Select PAB | MSCI World Climate Change CTB |
|------|--|-------------------------------|
| 2025 | 20.16 | 20.30 |
| 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 (%) (MAR 31, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 26, 2013 |
|--|-------|-------|-------|-------|------------|-------|-------|--------------------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Nov 26, 2013 | |
| MSCI World Climate Change Paris Aligned Select PAB | -6.97 | -6.79 | 17.57 | -6.79 | 18.13 | 10.77 | 12.86 | 11.17 | |
| MSCI World Climate Change CTB | -6.71 | -6.06 | 18.25 | -6.06 | 18.56 | 11.12 | 12.78 | 11.02 | |

FUNDAMENTALS (MAR 31, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.48 | 23.78 | 18.84 | 4.21 |
| 1.53 | 23.24 | 18.59 | 3.97 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 31, 2026)

| | 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 PAB | 1.00 | 0.52 | 9.87 | 13.21 | 16.04 | 15.30 | 0.98 | 0.51 | 0.72 | 0.67 | 32.62 | 2020-02-12–2020-03-23 |
| MSCI World Climate Change CTB | 1.00 | 0.00 | 8.53 | 13.12 | 15.98 | 15.26 | 1.01 | 0.53 | 0.72 | 0.66 | 32.97 | 2020-02-19–2020-03-23 |

¹ Last 12 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 PAB Index (USD)

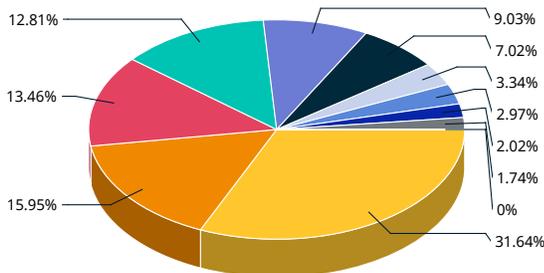
INDEX CHARACTERISTICS

| | MSCI World Climate Change Paris Aligned Select PAB | MSCI World Climate Change CTB |
|-------------------------------|--|-------------------------------|
| Number of Constituents | 1,092 | 1,232 |
| | Weight (%) | |
| Largest | 5.52 | 5.48 |
| Smallest | 0.00 | 0.00 |
| Average | 0.09 | 0.08 |
| Median | 0.03 | 0.03 |

TOP 10 CONSTITUENTS

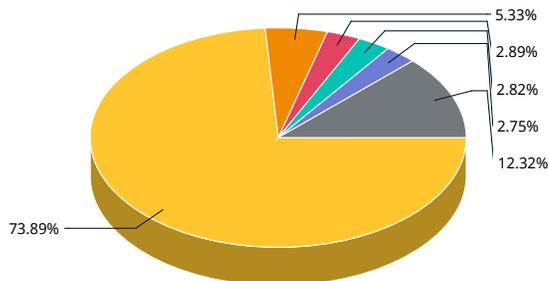
| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-----------------------|---------------|----------------------|-------------|
| NVIDIA | 5.52 | 5.48 | Info Tech |
| APPLE | 5.00 | 4.96 | Info Tech |
| AMAZON.COM | 4.34 | 3.64 | Cons Discr |
| TESLA | 3.79 | 3.59 | Cons Discr |
| MICROSOFT CORP | 3.75 | 3.70 | Info Tech |
| BROADCOM | 2.95 | 2.47 | Info Tech |
| ALPHABET A | 2.27 | 2.21 | Comm Srvc |
| ALPHABET C | 1.90 | 1.85 | Comm Srvc |
| META PLATFORMS A | 1.67 | 1.63 | Comm Srvc |
| LILLY (ELI) & COMPANY | 1.60 | 1.34 | Health Care |
| Total | 32.80 | 30.88 | |

SECTOR WEIGHTS



- Information Technology 31.64%
- Financials 15.95%
- Consumer Discretionary 13.46%
- Health Care 12.81%
- Communication Services 9.03%
- Industrials 7.02%
- Real Estate 3.34%
- Consumer Staples 2.97%
- Utilities 2.02%
- Materials 1.74%
- Energy 0%

COUNTRY WEIGHTS



- United States 73.89%
- Japan 5.33%
- Switzerland 2.89%
- United Kingdom 2.82%
- Canada 2.75%
- Other 12.32%

*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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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