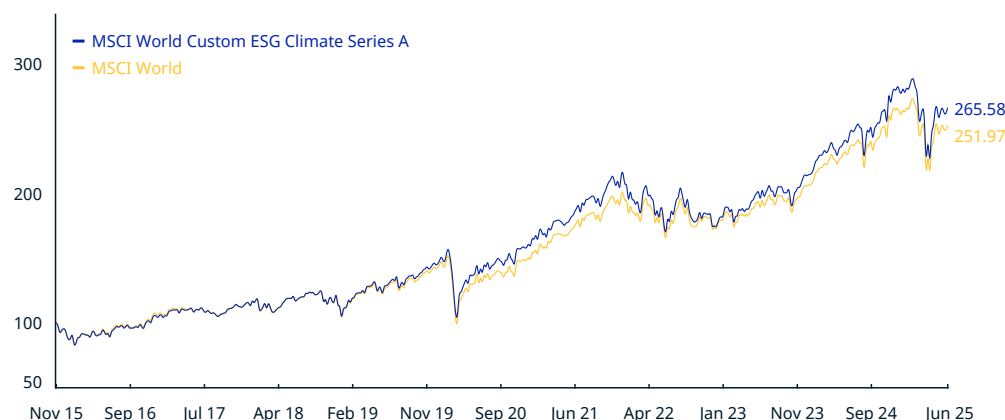


MSCI World Custom ESG Climate Series A Index (EUR)

The MSCI World Custom ESG Climate Series A Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The Index aims to represent the performance of a strategy that is designed to exclude companies based on various ESG and climate change criteria. Additionally, the constituents are reweighted in proportion of their revenue from “Green” sources and the strength of their practices and strategies to manage climate related risks and opportunities.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2015 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Custom ESG Climate Series A	MSCI World
2024	29.21	26.60
2023	23.21	19.60
2022	-18.02	-12.78
2021	31.53	31.07
2020	11.30	6.33
2019	31.64	30.02
2018	-3.01	-4.11
2017	8.98	7.51
2016	8.40	10.73

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	(A)				ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015
MSCI World Custom ESG Climate Series A	1.00	3.75	6.89	-4.02	14.60	13.49	na	10.72
MSCI World	0.89	2.58	6.15	-3.43	13.83	13.54	na	10.12

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.55	24.12	20.19	3.89
1.72	23.24	19.73	3.61

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World Custom ESG Climate Series A	1.02	1.71	12.39	15.14	14.59	na	0.80	0.85	na	0.76	32.48	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.37	14.27	13.79	na	0.79	0.89	na	0.74	33.76	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Custom ESG Climate Series A Index (EUR)

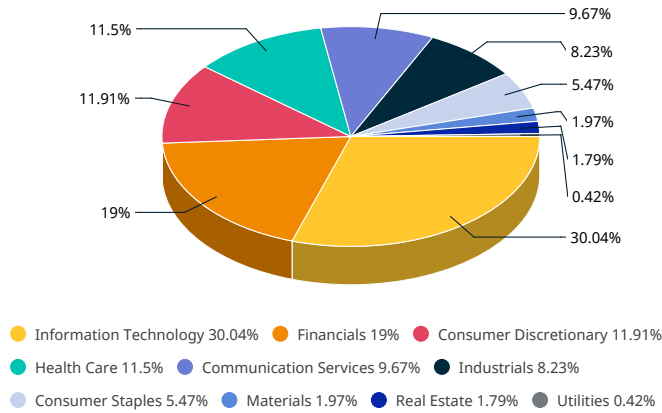
INDEX CHARACTERISTICS

	MSCI World Custom ESG Climate Series A	MSCI World
Number of Constituents	1,009	1,325
Weight (%)		
Largest	6.24	5.12
Smallest	0.00	0.00
Average	0.10	0.08
Median	0.03	0.03

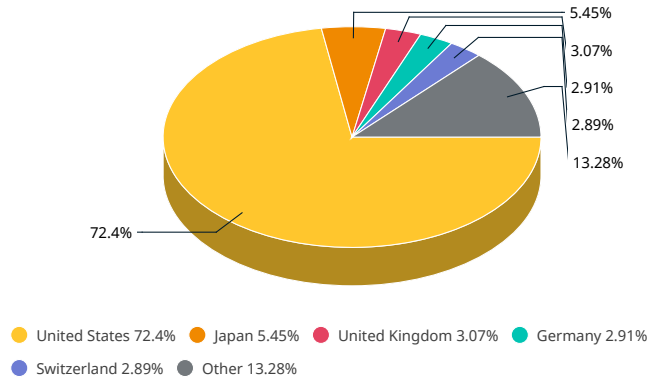
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.24	5.12	Info Tech
MICROSOFT CORP	5.70	4.66	Info Tech
APPLE	3.89	4.09	Info Tech
AMAZON.COM	2.92	2.78	Cons Discr
META PLATFORMS A	2.15	2.15	Comm Srvcs
TESLA	2.11	1.22	Cons Discr
BROADCOM	1.70	1.63	Info Tech
ALPHABET A	1.55	1.36	Comm Srvcs
ALPHABET C	1.35	1.17	Comm Srvcs
JPMORGAN CHASE & CO	1.17	1.08	Financials
Total	28.79	25.26	

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.

ABOUT MSCI

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