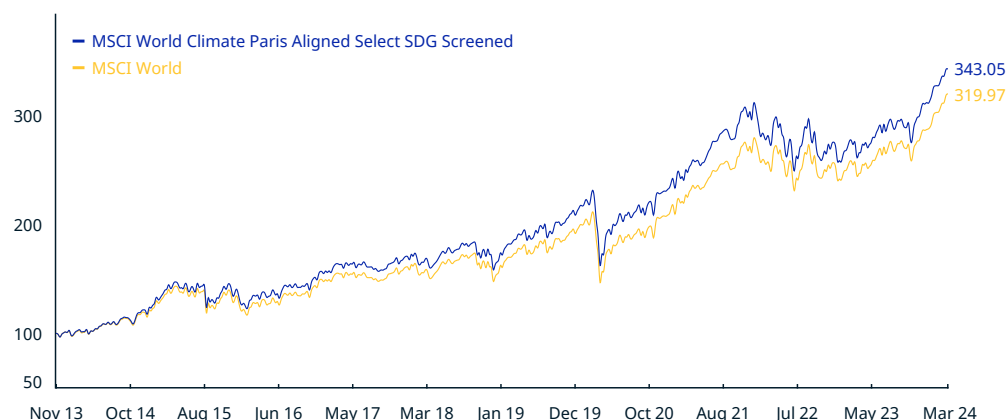


MSCI World Climate Paris Aligned Select SDG Screened Index (EUR)

The MSCI World Climate Paris Aligned Select SDG Screened Index ("the Index") is designed to support investors seeking to reduce their exposure to transition and physical climate risks and who wish to pursue opportunities arising from the transition to a lower-carbon economy, while aligning with the Paris Agreement requirements. It Captures Large and Mid cap representation across 23 Developed Markets (DM) countries*.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Paris Aligned Select SDG Screened	MSCI World
2023	21.44	19.60
2022	-16.38	-12.78
2021	31.24	31.07
2020	8.85	6.33
2019	31.78	30.02
2018	-2.77	-4.11
2017	8.46	7.51
2016	11.14	10.73
2015	12.97	10.42
2014	22.18	19.50

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Climate Paris Aligned Select SDG Screened	2.65	9.95	25.37	9.95	10.73	12.92	12.82	12.65
MSCI World	3.42	11.37	25.86	11.37	11.71	12.95	12.09	11.90

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.60	25.24	20.91	3.79
1.82	21.97	18.72	3.36

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

	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 Paris Aligned Select SDG Screened	1.00	1.52	10.15	14.96	15.86	13.80	0.68	0.82	0.94	0.94	32.87	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	13.99	15.54	13.65	0.78	0.83	0.90	0.90	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 Climate Paris Aligned Select SDG Screened Index (EUR)

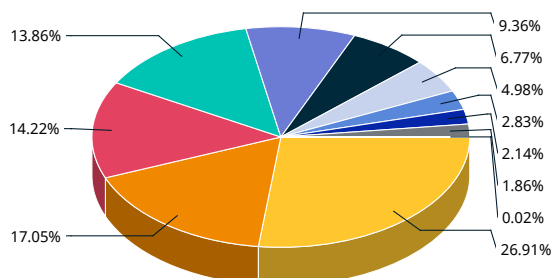
INDEX CHARACTERISTICS

	MSCI World Climate Paris Aligned Select SDG Screened	MSCI World
Number of Constituents	581	1,465
	Weight (%)	
Largest	5.05	4.57
Smallest	0.01	0.00
Average	0.17	0.07
Median	0.08	0.02

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	5.05	4.57	Info Tech
APPLE	US	4.38	3.88	Info Tech
NVIDIA	US	3.92	3.44	Info Tech
AMAZON.COM	US	2.59	2.58	Cons Discr
ALPHABET C	US	1.74	1.21	Comm Svcs
META PLATFORMS A	US	1.69	1.66	Comm Svcs
SCHNEIDER ELECTRIC	FR	1.32	0.19	Industrials
LILLY (ELI) & COMPANY	US	1.21	0.97	Health Care
BROADCOM	US	1.17	0.91	Info Tech
JPMORGAN CHASE & CO	US	1.15	0.89	Financials
Total		24.22	20.29	

SECTOR WEIGHTS



● Information Technology 26.91%
 ● Financials 17.05%
 ● Industrials 14.22%
 ● Health Care 13.86%
 ● Consumer Discretionary 9.36%
 ● Communication Services 6.77%
 ● Real Estate 4.98%
 ● Utilities 2.83%
 ● Materials 2.14%
 ● Consumer Staples 1.86%
 ● Energy 0.02%

* 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 MSCI World Climate Paris Aligned Select SDG Screened Index was launched on Apr 11, 2023. Data prior to the launch date is back-tested test (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.

ABOUT MSCI

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