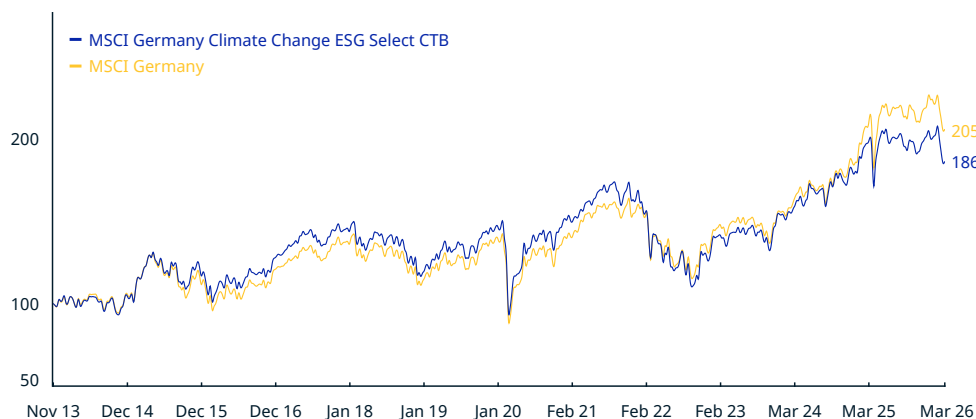


MSCI Germany Climate Change ESG Select CTB Index (EUR)

The MSCI Germany Climate Change ESG Select CTB Index is based on the MSCI Germany Index, its parent index, and includes large and mid-cap securities of the German equity markets. The index aims to incorporate additional business exclusion screens including Nuclear Weapons, Tobacco, Thermal Coal, Nuclear Power and Unconventional Oil & Gas. Additionally, companies that not in compliance with the United Nations Global Compact principles are also excluded from the index. Only companies rated BB and above are eligible for inclusion in the index. The index is finally diversified by capping issuers in the index at 10%.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – MAR 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI Germany Climate Change ESG Select CTB | MSCI Germany |
|------|--|--------------|
| 2025 | 13.56 | 20.15 |
| 2024 | 15.35 | 17.58 |
| 2023 | 21.55 | 18.82 |
| 2022 | -23.80 | -17.25 |
| 2021 | 10.23 | 13.34 |
| 2020 | 4.99 | 2.33 |
| 2019 | 23.46 | 22.99 |
| 2018 | -18.91 | -18.25 |
| 2017 | 11.72 | 12.17 |
| 2016 | 7.69 | 5.82 |
| 2015 | 14.68 | 9.29 |
| 2014 | 1.15 | 2.08 |

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 Germany Climate Change ESG Select CTB | -11.73 | -7.94 | -2.88 | -7.94 | 9.50 | 3.33 | 5.11 | 5.16 | |
| MSCI Germany | -10.25 | -6.70 | 1.21 | -6.70 | 11.61 | 6.24 | 6.80 | 6.01 | |

FUNDAMENTALS (MAR 31, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.10 | 13.18 | 12.55 | 1.54 |
| 2.69 | 16.51 | 13.70 | 1.78 |

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 Germany Climate Change ESG Select CTB | 0.99 | 3.06 | 21.28 | 13.95 | 16.45 | 16.55 | 0.51 | 0.17 | 0.34 | 0.35 | 39.51 | 2018-01-23–2020-03-18 |
| MSCI Germany | 1.00 | 0.00 | 2.38 | 12.82 | 15.16 | 16.25 | 0.69 | 0.36 | 0.45 | 0.40 | 39.36 | 2018-01-23–2020-03-18 |

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 Germany Climate Change ESG Select CTB Index (EUR)

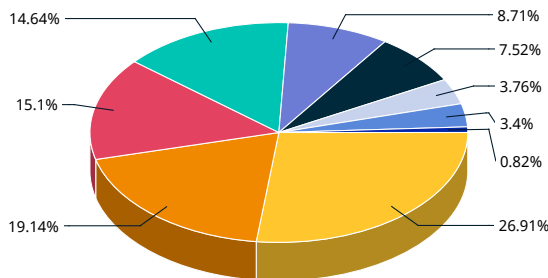
INDEX CHARACTERISTICS

| | MSCI Germany Climate Change ESG Select CTB | MSCI Germany |
|-------------------------------|--|--------------|
| Number of Constituents | 41 | 54 |
| | Weight (%) | |
| Largest | 8.03 | 9.95 |
| Smallest | 0.13 | 0.19 |
| Average | 2.44 | 1.85 |
| Median | 1.22 | 0.83 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-------------------------|---------------|----------------------|-------------|
| ALLIANZ | 8.03 | 8.70 | Financials |
| DEUTSCHE TELEKOM | 7.97 | 7.48 | Comm Srvcs |
| SIEMENS | 7.26 | 9.95 | Industrials |
| SAP | 7.21 | 9.76 | Info Tech |
| INFINEON TECHNOLOGIES | 7.09 | 3.16 | Info Tech |
| DEUTSCHE POST | 6.86 | 2.62 | Industrials |
| MUENCHENER RUECKVERSICH | 6.56 | 4.48 | Financials |
| MERCEDES BENZ GROUP | 5.66 | 2.41 | Cons Discr |
| DEUTSCHE BOERSE | 4.33 | 3.01 | Financials |
| DEUTSCHE BANK | 4.06 | 2.90 | Financials |
| Total | 65.04 | 54.47 | |

SECTOR WEIGHTS



- Financials 26.91%
- Industrials 19.14%
- Consumer Discretionary 15.1%
- Information Technology 14.64%
- Communication Services 8.71%
- Health Care 7.52%
- Consumer Staples 3.76%
- Real Estate 3.4%
- Materials 0.82%

The MSCI Germany Climate Change ESG Select CTB Index was launched on Dec 13, 2019. 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

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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