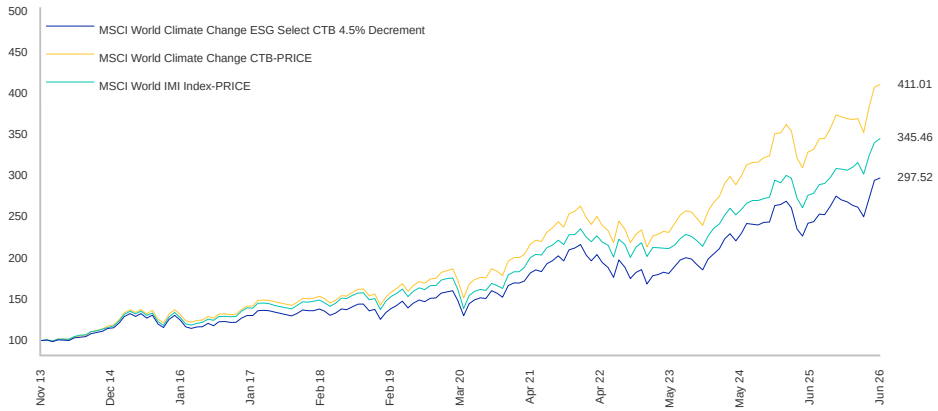
MSCI World Climate Change ESG Select CTB 4.5% Decrement Index (EUR)

The MSCI World Climate Change ESG Select CTB 4.5% Decrement Index is based on the MSCI World Climate Change ESG Select CTB Index, its parent index, and includes large and mid-cap segments across 23 Developed Markets (DM) countries* in the world. The index is constructed based on the MSCI Climate Change Indexes methodology while incorporating additional business exclusion screens including Nuclear Weapons, Tobacco, Thermal Coal, Nuclear Power, Conventional Weapons 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 B and above are eligible for inclusion in the index. The index applies a constant markdown ('synthetic dividend') of 4.5% on an annual basis, expressed as a percentage of performance.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE

EUR RETURNS Nov 2013 - Jun 2026



ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Change ESG Select CTB 4.5% Decrement	MSCI World Climate Change CTB-PRICE	MSCI World IMI Index-PRICE
2025	1.21	4.86	5.22
2024	29.09	31.81	23.57
2023	21.79	25.13	16.77
2022	-22.13	-18.92	-14.27
2021	27.46	31.24	28.46
2020	7.00	8.66	4.67
2019	26.32	29.17	27.36
2018	-7.68	-5.40	-6.60
2017	4.50	6.77	5.60
2016	4.45	7.47	9.23
2015	8.03	10.72	8.48
2014	14.88	18.00	16.82

INDEX PERFORMANCE

EUR RETURNS (%) (Jun 30, 2026)

					ANNUALIZED RETURNS			
INDEX	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 29, 2013
MSCI World Climate Change ESG Select CTB 4.5% Decrement	1.03	18.87	21.77	10.85	14.58	9.01	9.69	9.04
MSCI World Climate Change CTB-PRICE	0.79	16.55	23.78	11.27	17.65	12.14	12.46	11.88
MSCI World IMI Index-PRICE	1.50	14.34	23.94	12.60	15.60	10.18	10.74	10.35

INDEX RISK AND RETURN CHARACTERISTICS

EUR RETURNS (%) (Jun 30, 2026)

	ANNUALIZED STANDARD DEVIATION			
INDEX	3 Yr	5 Yr	10 Yr	Since Nov 29, 2013
MSCI World Climate Change ESG Select CTB 4.5% Decrement	14.39	15.81	14.69	14.26
MSCI World Climate Change CTB-PRICE	13.42	15.12	14.34	13.92
MSCI World IMI Index-PRICE	11.77	13.45	13.73	13.40

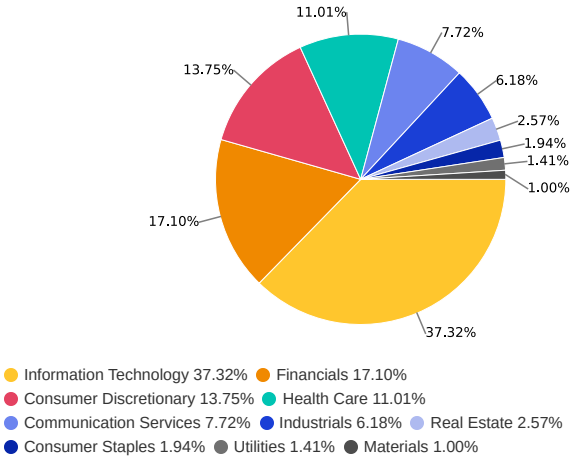
* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI World Climate Change ESG Select CTB 4.5% Decrement Index was launched on May 27, 2020. Data prior to the launch date is back-tested (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.

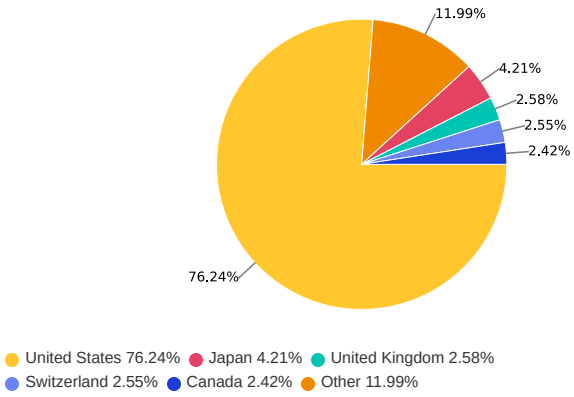
TOP 10 CONSTITUENTS

Security Name	Sector	Index Wt. (%)
APPLE	Info Tech	6.63
NVIDIA	Info Tech	6.56
TESLA	Cons Discr	5.56
AMAZON.COM	Cons Discr	3.85
ADVANCED MICRO DEVICES	Info Tech	3.84
ALPHABET A	Comm Srvcs	2.80
BROADCOM	Info Tech	2.77
ALPHABET C	Comm Srvcs	2.20
MICRON TECHNOLOGY	Info Tech	1.74
LILLY (ELI) & COMPANY	Health Care	1.60
Total		**37.56**

SECTOR WEIGHTS



COUNTRY WEIGHTS



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.

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