

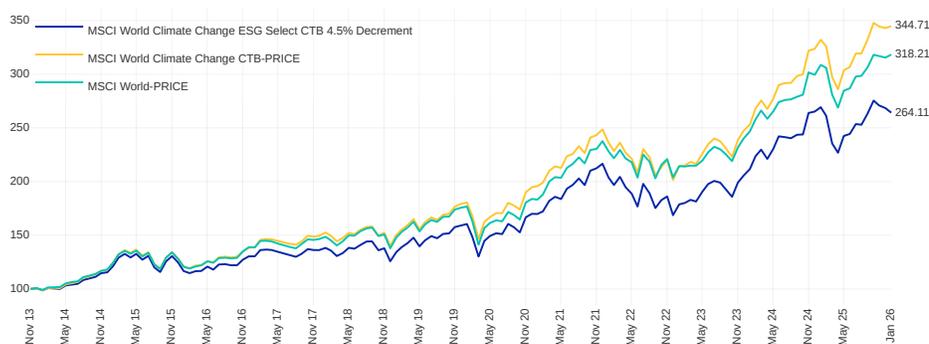
MSCI World Climate Change ESG Select CTB 4.5% Decrement Index

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 - Jan 2026



Annual Performance (%)

Year	MSCI World Climate Change ESG Select CTB 4.5% Decrement	MSCI World Climate Change CTB-PRICE	MSCI World-PRICE
2025	1.21	5.96	5.35
2024	29.09	30.96	24.81
2023	21.79	22.65	17.64
2022	-22.13	-18.94	-14.19
2021	27.46	27.69	29.26
2020	7.00	8.60	4.64
2019	26.32	28.02	27.49
2018	-7.68	-6.35	-5.92
2017	4.50	8.13	5.50
2016	4.45	7.69	8.47

Index Performance

EUR RETURNS (%) AS OF Jan 30, 2026

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since Nov 29, 2013
MSCI World Climate Change ESG Select CTB 4.5% Decrement	-1.60	-4.10	-1.90	-1.60	13.89	9.24	8.51	8.31
MSCI World Climate Change CTB-PRICE	0.51	-0.88	3.82	0.51	17.19	11.98	11.05	10.71
MSCI World-PRICE	0.89	0.05	3.12	0.89	14.07	11.68	10.18	9.98

Index Risk and Return Characteristics

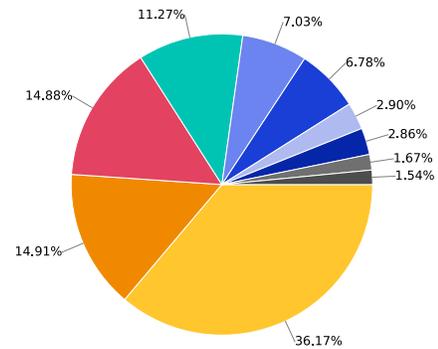
EUR RETURNS (%) AS OF Jan 30, 2026

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 29, 2013
MSCI World Climate Change ESG Select CTB 4.5% Decrement	12.91	15.15	14.25	14.06
MSCI World Climate Change CTB-PRICE	11.76	13.93	13.43	13.33
MSCI World-PRICE	10.53	13.07	13.22	13.16

Top 10 Constituents

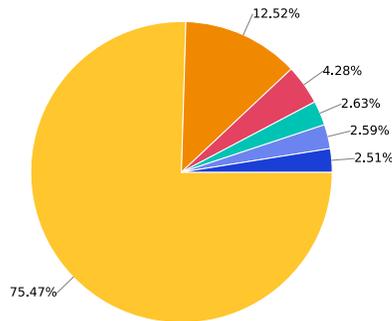
Security Name	Sector	Index Wt. (%)
NVIDIA	Information Technology	7.41
MICROSOFT CORP	Information Technology	6.33
APPLE	Information Technology	6.18
TESLA	Consumer Discretionary	5.89
AMAZON.COM	Consumer Discretionary	3.94
BROADCOM	Information Technology	2.50
ALPHABET A	Communication Services	2.32
ALPHABET C	Communication Services	1.95
LILLY (ELI) & COMPANY	Health Care	1.43
JPMORGAN CHASE & CO	Financials	0.95
Total		38.91

Sector Weights



- Information Technology 36.17%
- Financials 14.91%
- Consumer Discretionary 14.88%
- Health Care 11.27%
- Communication Services 7.03%
- Industrials 6.78%
- Real Estate 2.90%
- Consumer Staples 2.86%
- Utilities 1.67%
- Materials 1.54%

Country Weights



- United States 75.47%
- Japan 4.28%
- United Kingdom 2.63%
- Switzerland 2.59%
- France 2.51%
- Other 12.52%

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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