

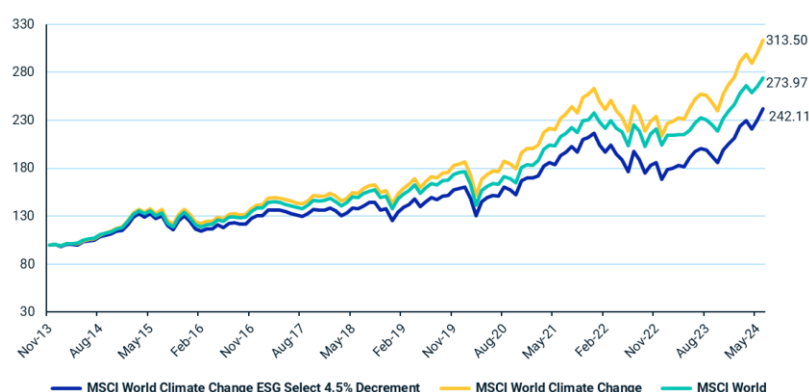
MSCI World Climate Change ESG Select 4.5% Decrement Index (EUR)

The MSCI World Climate Change ESG Select 4.5% Decrement Index is based on the MSCI World Climate Change ESG Select 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 NOVEMBER 2013 – JUNE 2024



Annual performance (%)

YEAR	MSCI World Climate Change ESG Sel 4.5% Dec	MSCI World Climate Change	MSCI World
2023	21.79	25.13	17.64
2022	-22.13	-18.92	-14.19
2021	27.46	31.24	29.26
2020	7.00	8.66	4.64
2019	26.32	29.17	27.49
2018	-7.68	-5.40	-5.92
2017	4.50	6.77	5.50
2016	4.45	7.47	8.47
2015	8.03	10.72	8.34
2014	14.88	18.00	17.21

Index performance

EUR RETURNS (%) JUNE 28, 2024

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 Sel 4.5% Dec	5.06	5.40	22.42	17.85	7.79	10.77	8.83	8.71
MSCI World Climate Change	4.41	4.80	24.21	17.30	10.60	13.49	11.52	11.40
MSCI World	3.25	2.94	20.50	14.21	8.80	11.37	9.91	9.99

Index risk and return characteristics

(%) JUNE 28, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 29, 2013
MSCI World Climate Change ESG Sel 4.5% Dec	16.41	16.50	14.48	14.13
MSCI World Climate Change	15.99	16.31	14.31	13.96
MSCI World	14.09	15.33	13.72	13.39

*DM countries in EMU 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.

MSCI World Climate Change ESG Select Index

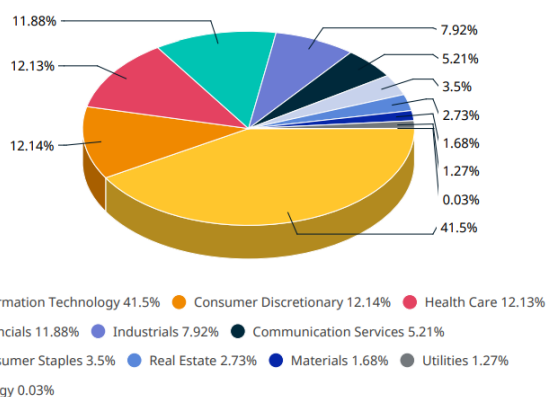
INDEX CHARACTERISTICS

	MSCI World Climate Change ESG Select Index	MSCI World
Number of Constituents	1,231	1,430
Weight (%)		
Largest	12.49	4.77
Smallest	0.00	0.00
Average	0.08	0.07
Median	0.02	0.02

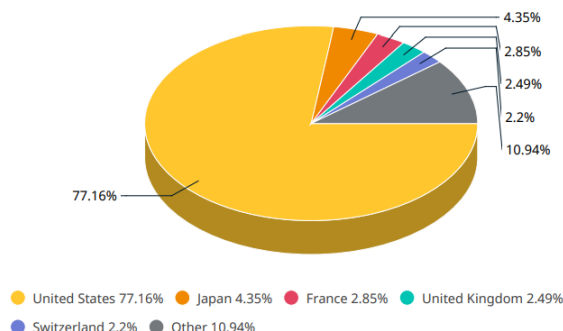
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	12.49	4.67	Info Tech
MICROSOFT CORP	9.69	4.77	Info Tech
APPLE	5.69	4.67	Info Tech
AMAZON.COM	3.51	2.73	Cons Discr
TESLA	3.01	0.86	Cons Discr
ALPHABET A	1.44	1.62	Comm Srvcs
LILLY (ELI) & COMPANY	1.41	1.11	Health Care
BROADCOM	1.31	1.07	Info Tech
ALPHABET C	1.26	1.41	Comm Srvcs
NOVO NORDISK B	0.92	0.71	Health Care
Total	40.73	23.61	

Sector Weights



Country Weights



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