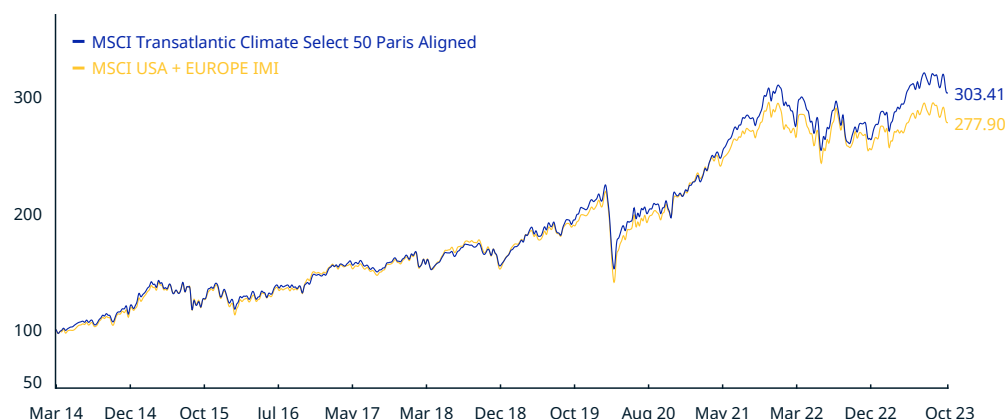


MSCI Transatlantic Climate Select 50 Paris Aligned Index (EUR)

The MSCI Transatlantic Climate Select 50 Paris Aligned 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 satisfying both the minimum requirements of EU Paris Aligned Benchmarks as per the EU Benchmark Regulation. The Index is constructed from the constituents of an underlying Parent Index, which is the result of first aggregating the constituents of MSCI Europe IMI and MSCI USA IMI, and then renormalizing their weights to 100%.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (EUR) (MAR 2014 – OCT 2023)



ANNUAL PERFORMANCE (%)

Year	MSCI Transatlantic Climate Select 50 Paris Aligned	MSCI USA + EUROPE IMI
2022	-14.92	-13.25
2021	40.06	33.41
2020	4.82	7.82
2019	34.05	31.98
2018	-2.53	-3.35
2017	9.83	8.02
2016	9.97	12.17
2015	11.19	11.62

INDEX PERFORMANCE – GROSS RETURNS (%) (OCT 31, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Mar 05, 2014
MSCI Transatlantic Climate Select 50 Paris Aligned	-2.69	-5.57	10.70	15.57	16.06	12.73	na	12.17
MSCI USA + EUROPE IMI	-2.77	-5.73	2.85	9.38	12.62	10.65	na	11.16

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2023)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			MAXIMUM DRAWDOWN		
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Mar 05, 2014 (%)	Period YYYY-MM-DD	
MSCI Transatlantic Climate Select 50 Paris Aligned	7.97	15.95	16.28	na	0.97	0.81	na	0.90	31.13	2020-02-19–2020-03-23
MSCI USA + EUROPE IMI	2.05	15.47	16.97	na	0.80	0.67	na	0.82	35.02	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Transatlantic Climate Select 50 Paris Aligned Index (EUR)

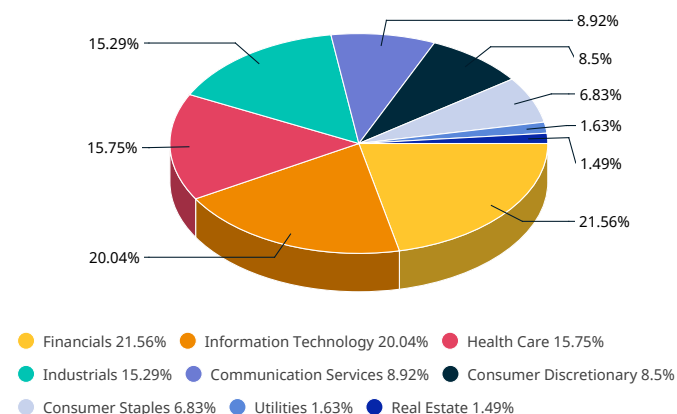
INDEX CHARACTERISTICS

MSCI Transatlantic Climate Select 50 Paris Aligned	
Number of Constituents	51
Mkt Cap (EUR Millions)	
Index	14,429,950.86
Largest	806,014.19
Smallest	17,322.03
Average	282,940.21
Median	255,488.48

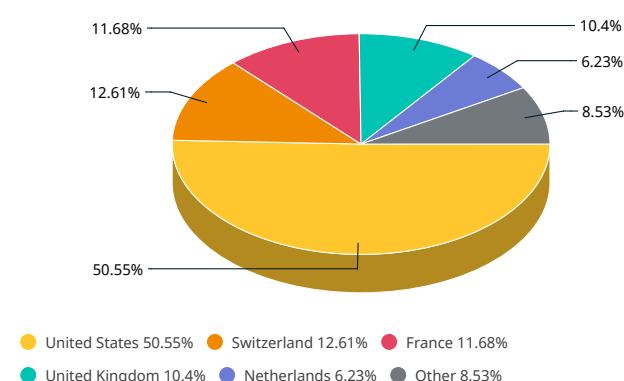
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
MICROSOFT CORP	US	806.01	5.59	Info Tech
APPLE	US	713.29	4.94	Info Tech
ALPHABET A	US	528.41	3.66	Comm Svcs
AMAZON.COM	US	447.20	3.10	Cons Discr
ABB LTD	CH	439.40	3.05	Industrials
NVIDIA	US	374.51	2.60	Info Tech
ZURICH INSURANCE GROUP	CH	367.67	2.55	Financials
ALLIANZ	DE	340.59	2.36	Financials
PRUDENTIAL FINANCIAL	US	337.79	2.34	Financials
CISCO SYSTEMS	US	315.99	2.19	Info Tech
Total		4,670.87	32.37	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI Transatlantic Climate Select 50 Paris Aligned Index was launched on Nov 27, 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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