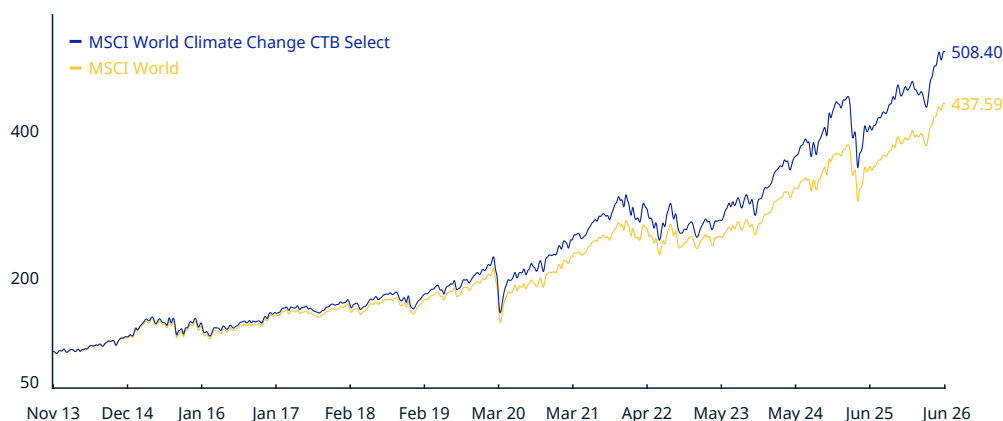


MSCI World Climate Change CTB Select Index (EUR)

The MSCI World Climate Change CTB Select Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index is considered EU Climate Transition Benchmarks under the EU Benchmark Regulation and takes into account the minimum requirements in the EU Benchmark Regulation. The Indexes aim to represent the performance of an investment strategy that reweights securities based upon the opportunities and risks associated with the climate transition risks and opportunities while satisfying the corresponding minimum requirements as per the EU Benchmark Regulation. Additionally, the Indexes also exclude securities of companies based on their revenues from the manufacture of tobacco products, thermal coal mining and thermal coal based power generation. To avoid concentration, the Index is then capped as per the MSCI 10/40 Indexes methodology.

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

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



ANNUAL PERFORMANCE (%)

| Year | MSCI World Climate Change CTB Select | MSCI World |
|------|--------------------------------------|------------|
| 2025 | 6.03 | 6.77 |
| 2024 | 32.86 | 26.60 |
| 2023 | 26.61 | 19.60 |
| 2022 | -17.50 | -12.78 |
| 2021 | 31.91 | 31.07 |
| 2020 | 11.76 | 6.33 |
| 2019 | 31.97 | 30.02 |
| 2018 | -3.04 | -4.11 |
| 2017 | 9.07 | 7.51 |
| 2016 | 9.19 | 10.73 |
| 2015 | 12.89 | 10.42 |
| 2014 | 20.83 | 19.50 |

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 26, 2013 |
|--------------------------------------|------|-------|-------|-------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI World Climate Change CTB Select | 0.30 | 17.21 | 24.79 | 11.63 | 18.86 | 13.39 | 14.23 | 13.78 | |
| MSCI World | 1.34 | 14.64 | 24.58 | 12.68 | 17.40 | 12.29 | 12.81 | 12.43 | |

FUNDAMENTALS (JUN 30, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.29 | 26.74 | 20.86 | 4.93 |
| 1.52 | 24.57 | 19.17 | 4.15 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JUN 30, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Nov 26, 2013 | MAXIMUM DRAWDOWN (%) | Period YYYY-MM-DD |
|--------------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|----------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | | |
| MSCI World Climate Change CTB Select | 1.04 | 2.22 | 12.85 | 13.62 | 15.18 | 14.35 | 1.13 | 0.78 | 0.95 | 0.96 | 32.46 | 2020-02-19–2020-03-23 |
| MSCI World | 1.00 | 0.00 | 2.95 | 11.65 | 13.34 | 13.47 | 1.20 | 0.80 | 0.91 | 0.92 | 33.76 | 2020-02-19–2020-03-23 |

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 World Climate Change CTB Select Index (EUR)

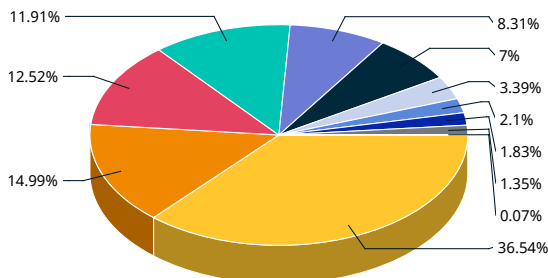
INDEX CHARACTERISTICS

| | MSCI World Climate Change CTB Select | MSCI World |
|-------------------------------|--------------------------------------|------------|
| Number of Constituents | 1,158 | 1,283 |
| Weight (%) | | |
| Largest | 5.42 | 5.18 |
| Smallest | 0.00 | 0.00 |
| Average | 0.09 | 0.08 |
| Median | 0.02 | 0.03 |

TOP 10 CONSTITUENTS

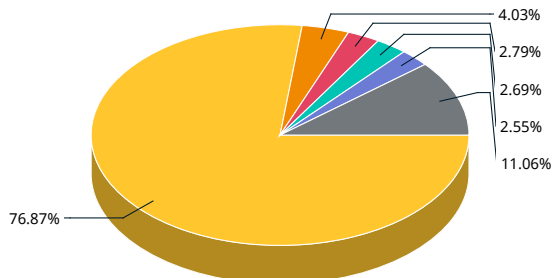
| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------------|----------------------|-------------|
| APPLE | 5.42 | 4.77 | Info Tech |
| NVIDIA | 5.12 | 5.18 | Info Tech |
| BROADCOM | 4.37 | 1.91 | Info Tech |
| AMAZON.COM | 4.30 | 2.59 | Cons Discr |
| MICROSOFT CORP | 3.91 | 2.95 | Info Tech |
| TESLA | 3.48 | 1.33 | Cons Discr |
| ALPHABET A | 2.48 | 2.33 | Comm Svcs |
| ADVANCED MICRO DEVICES | 2.44 | 1.06 | Info Tech |
| ALPHABET C | 1.95 | 1.83 | Comm Svcs |
| LILLY (ELI) & COMPANY | 1.78 | 1.08 | Health Care |
| Total | 35.26 | 25.04 | |

SECTOR WEIGHTS



- Information Technology 36.54%
- Financials 14.99%
- Consumer Discretionary 12.52%
- Health Care 11.91%
- Communication Services 8.31%
- Industrials 7%
- Real Estate 3.39%
- Consumer Staples 2.1%
- Utilities 1.83%
- Materials 1.35%
- Energy 0.07%

COUNTRY WEIGHTS



- United States 76.87%
- Japan 4.03%
- Canada 2.79%
- Switzerland 2.69%
- United Kingdom 2.55%
- Other 11.06%

* 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 CTB Select Index was launched on Nov 05, 2020. 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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