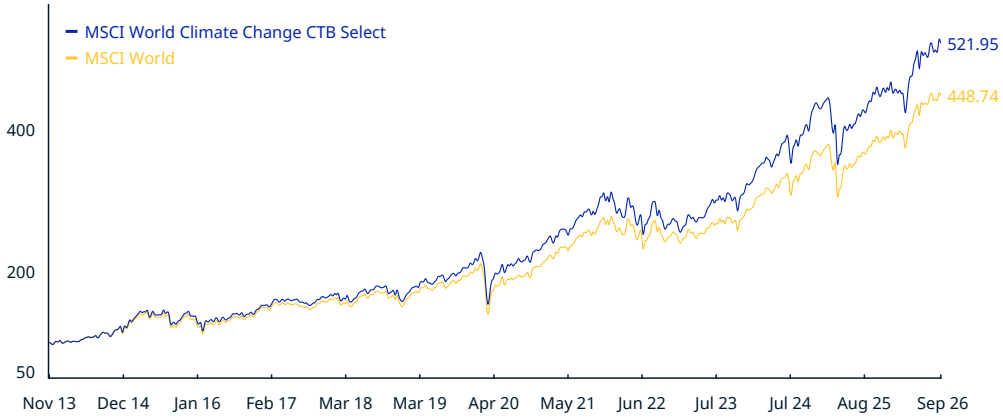
MSCI World Climate Change CTB Select Index (EUR)

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 – SEP 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 (%) (SEP 30, 2026)

					ANNUALIZED				FUNDAMENTALS (SEP 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Climate Change CTB Select	1.58	2.66	18.61	14.60	20.28	13.36	14.07	13.72	1.28	24.77	19.45	4.84
MSCI World	1.05	2.55	19.21	15.55	18.59	12.34	12.69	12.39	1.52	22.69	17.92	4.10

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

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI World Climate Change CTB Select	1.05	2.22	13.08	13.42	15.08	14.32	1.25	0.78	0.94	0.96	32.46	2020-02-19—2020-03-23
MSCI World	1.00	0.00	3.18	11.43	13.23	13.44	1.32	0.80	0.90	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)

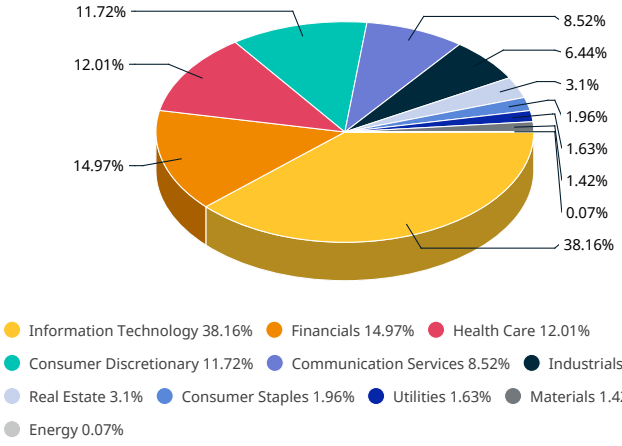
INDEX CHARACTERISTICS

	MSCI World Climate Change CTB Select	MSCI World
Number of Constituents	1,119	1,249
	Weight (%)	
Largest	6.15	5.81
Smallest	0.00	0.00
Average	0.09	0.08
Median	0.02	0.03

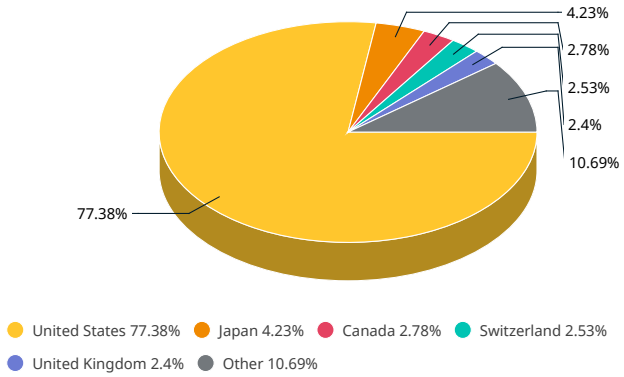
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	6.15	5.41	Info Tech
NVIDIA	5.77	5.81	Info Tech
MICROSOFT CORP	5.31	4.00	Info Tech
AMAZON.COM	4.43	2.67	Cons Discr
BROADCOM	4.01	1.76	Info Tech
TESLA	2.90	1.12	Cons Discr
ADVANCED MICRO DEVICES	2.54	1.10	Info Tech
ALPHABET A	2.36	2.23	Comm Srvcs
ALPHABET C	1.85	1.76	Comm Srvcs
META PLATFORMS A	1.83	1.76	Comm Srvcs
Total	37.15	27.63	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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

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