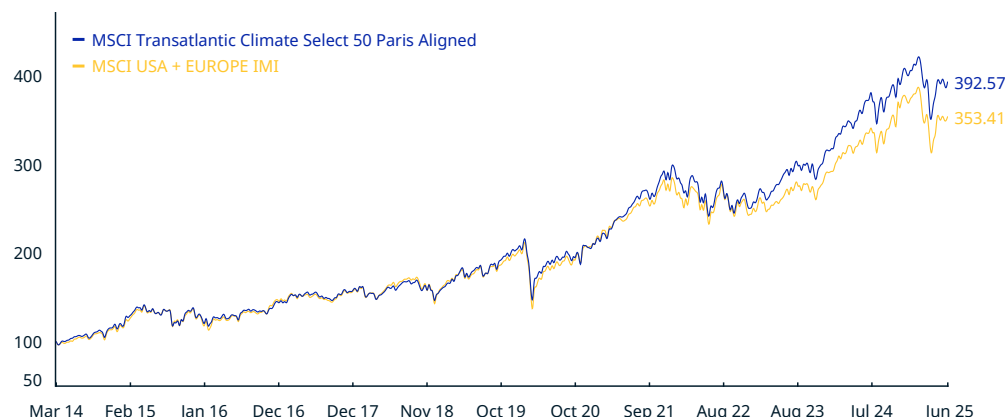


MSCI Transatlantic Climate Select 50 Paris Aligned Index (EUR)

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 – NET RETURNS (EUR) (MAR 2014 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Transatlantic Climate Select 50 Paris Aligned	MSCI USA + EUROPE IMI
2024	26.66	26.91
2023	27.11	20.14
2022	-15.39	-13.69
2021	39.38	32.83
2020	4.18	7.26
2019	33.15	31.21
2018	-3.18	-3.90
2017	9.12	7.41
2016	9.22	11.48
2015	10.53	10.98

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	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	0.50	2.59	5.66	-1.94	16.57	15.50	11.69	12.83
MSCI USA + EUROPE IMI	1.10	2.34	5.49	-4.22	13.84	13.84	10.44	11.79

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Mar 05, 2014	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Transatlantic Climate Select 50 Paris Aligned	6.39	14.03	14.37	13.96	0.97	0.98	0.83	0.93	31.18	2020-02-19–2020-03-23
MSCI USA + EUROPE IMI	1.98	15.07	14.47	14.71	0.76	0.87	0.72	0.83	35.06	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 Transatlantic Climate Select 50 Paris Aligned Index (EUR)

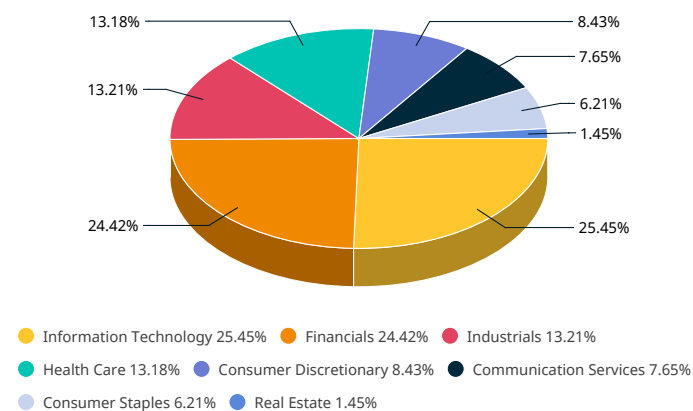
INDEX CHARACTERISTICS

MSCI Transatlantic Climate Select 50 Paris Aligned	
Number of Constituents	50
Mkt Cap (EUR Millions)	
Index	20,653,568.01
Largest	1,129,092.42
Smallest	156,307.94
Average	413,071.36
Median	340,575.82

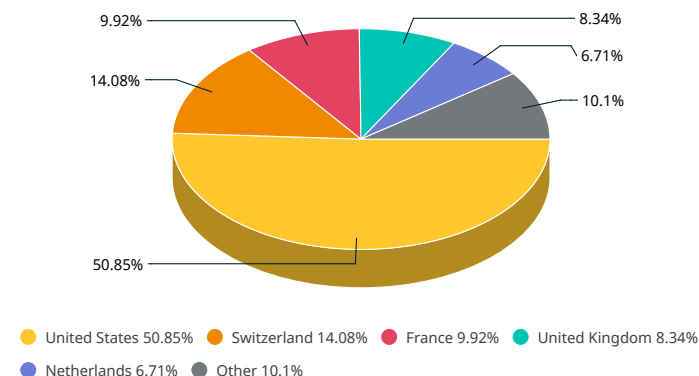
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
NVIDIA	US	1,129.09	5.47	Info Tech
MICROSOFT CORP	US	1,078.73	5.22	Info Tech
APPLE	US	1,020.71	4.94	Info Tech
AMAZON.COM	US	778.33	3.77	Cons Discr
ALPHABET A	US	640.43	3.10	Comm Srvcs
META PLATFORMS A	US	600.95	2.91	Comm Srvcs
NOVARTIS	CH	558.22	2.70	Health Care
JPMORGAN CHASE & CO	US	519.29	2.51	Financials
CISCO SYSTEMS	US	516.96	2.50	Info Tech
ABB LTD	CH	497.42	2.41	Industrials
Total		7,340.12	35.54	

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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