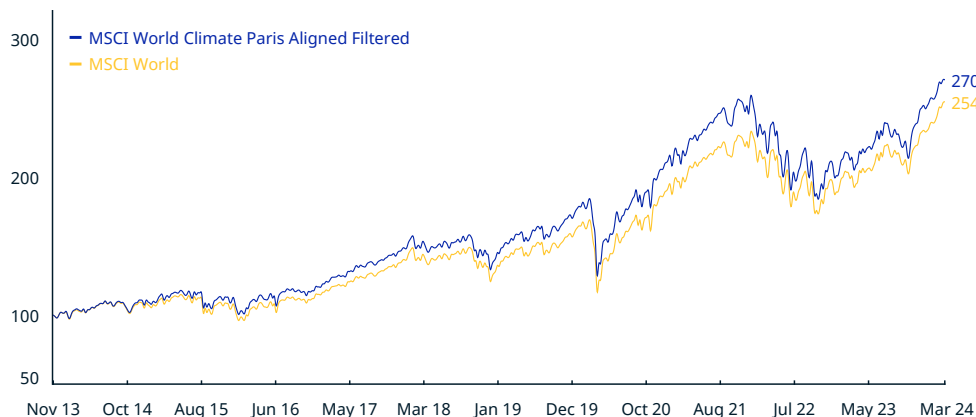


MSCI World Climate Paris Aligned Filtered Index (USD)

The MSCI World Climate Paris Aligned Filtered Index ("the Index") is based on the MSCI World Index ("Parent Index"), and includes large and mid-cap securities across 23 Developed Market (DM) countries*. 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 aligning with the Paris Agreement requirements. The Index incorporates the TCFD recommendations and are designed to exceed the minimum standards of the EU Paris-Aligned Benchmark.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Paris Aligned Filtered	MSCI World
2023	25.46	23.79
2022	-21.77	-18.14
2021	22.13	21.82
2020	18.35	15.90
2019	29.46	27.67
2018	-7.70	-8.71
2017	23.74	22.40
2016	7.93	7.51
2015	1.47	-0.87
2014	7.02	4.94

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Climate Paris Aligned Filtered	2.32	7.46	24.09	7.46	7.50	11.89	10.01	10.11
MSCI World	3.21	8.88	25.11	8.88	8.60	12.07	9.39	9.46

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.60	25.17	20.93	3.86
1.82	21.97	18.72	3.36

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Climate Paris Aligned Filtered	1.01	1.56	10.16	18.01	18.49	15.12	0.35	0.59	0.61	0.62	33.18	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.29	17.04	18.07	14.91	0.42	0.61	0.58	0.59	34.03	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Climate Paris Aligned Filtered Index (USD)

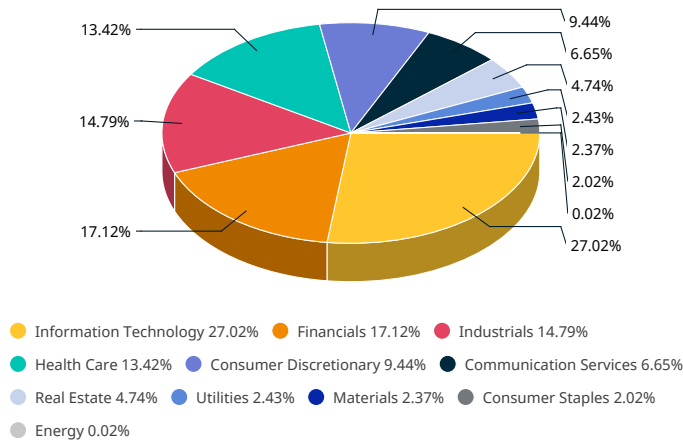
INDEX CHARACTERISTICS

	MSCI World Climate Paris Aligned Filtered	MSCI World
Number of Constituents	588	1,465
	Weight (%)	
Largest	4.98	4.57
Smallest	0.01	0.00
Average	0.17	0.07
Median	0.08	0.02

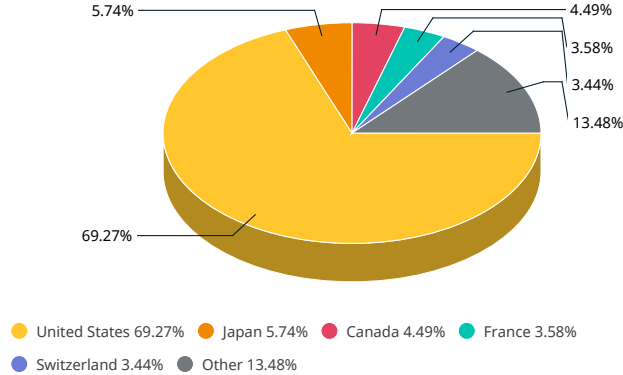
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector	Sector Wt. (%)
MICROSOFT CORP	US	4.98	4.57	Info Tech	18.4
APPLE	US	4.39	3.88	Info Tech	16.2
NVIDIA	US	3.89	3.44	Info Tech	14.4
AMAZON.COM	US	2.59	2.58	Cons Discr	27.5
ALPHABET C	US	1.69	1.21	Comm Svcs	25.4
META PLATFORMS A	US	1.67	1.66	Comm Svcs	25.1
LILLY (ELI) & COMPANY	US	1.23	0.97	Health Care	9.2
BROADCOM	US	1.18	0.91	Info Tech	4.4
SCHNEIDER ELECTRIC	FR	1.17	0.19	Industrials	7.9
JPMORGAN CHASE & CO	US	1.10	0.89	Financials	6.4
Total		23.89	20.29		

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.

ABOUT MSCI

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