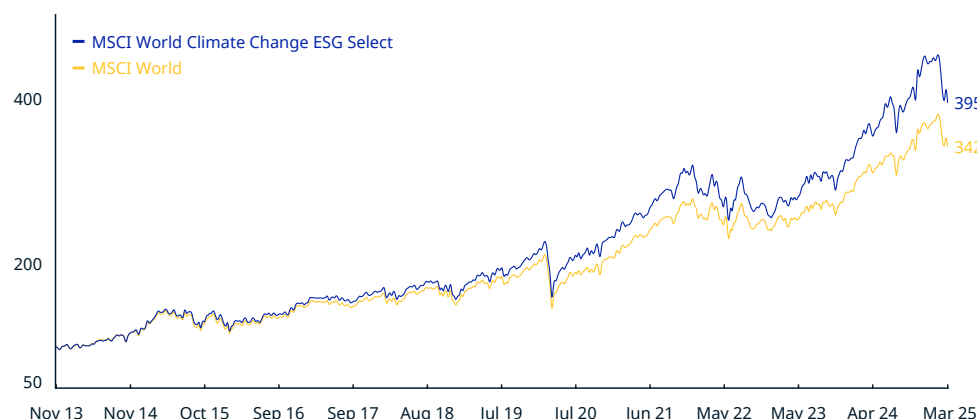


MSCI World Climate Change ESG Select Index (EUR)

The MSCI World Climate Change ESG 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 aims to incorporate additional business exclusion screens including Nuclear Weapons, Tobacco, Thermal Coal, Nuclear Power and Unconventional Oil & Gas. Additionally, companies that not in compliance with the United Nations Global Compact principles are also excluded from the index. Only companies rated BB and above are eligible for inclusion in the index. The index is finally diversified by capping issuers in the index at 10%.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – MAR 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI World Climate Change ESG Select | MSCI World |
|------|--------------------------------------|------------|
| 2024 | 35.16 | 26.60 |
| 2023 | 27.45 | 19.60 |
| 2022 | -18.50 | -12.78 |
| 2021 | 33.40 | 31.07 |
| 2020 | 12.01 | 6.33 |
| 2019 | 32.21 | 30.02 |
| 2018 | -3.34 | -4.11 |
| 2017 | 9.36 | 7.51 |
| 2016 | 9.33 | 10.73 |
| 2015 | 13.07 | 10.42 |
| 2014 | 20.24 | 19.50 |

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 26, 2013 |
|--------------------------------------|-------|--------|------|--------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI World Climate Change ESG Select | -9.52 | -10.22 | 7.29 | -10.22 | 9.72 | 17.84 | 10.85 | 12.88 | |
| MSCI World | -8.01 | -5.86 | 7.02 | -5.86 | 8.65 | 16.49 | 9.43 | 11.45 | |

FUNDAMENTALS (MAR 31, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.51 | 24.23 | 19.73 | 4.10 |
| 1.83 | 21.47 | 18.15 | 3.38 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 31, 2025)

| | 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 Change ESG Select | 1.05 | 2.59 | 29.24 | 17.01 | 16.06 | 14.93 | 0.49 | 1.03 | 0.74 | 0.89 | 32.48 | 2020-02-19–2020-03-23 |
| MSCI World | 1.00 | 0.00 | 2.39 | 14.59 | 14.15 | 13.96 | 0.47 | 1.06 | 0.69 | 0.85 | 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 ESG Select Index (EUR)

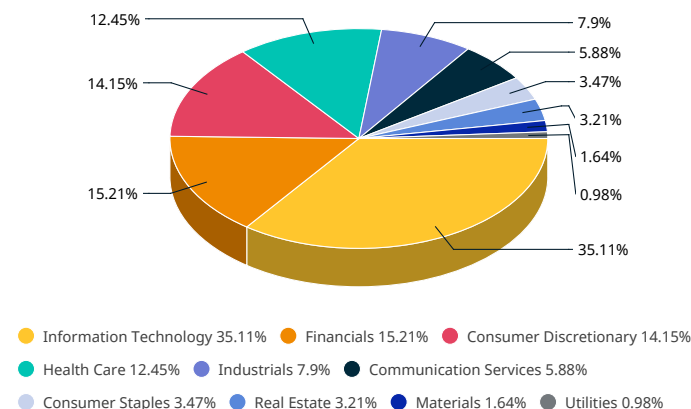
INDEX CHARACTERISTICS

| | MSCI World Climate Change ESG Select | MSCI World |
|-------------------------------|--------------------------------------|------------|
| Number of Constituents | 1,120 | 1,352 |
| | Weight (%) | |
| Largest | 7.62 | 4.91 |
| Smallest | 0.00 | 0.00 |
| Average | 0.09 | 0.07 |
| Median | 0.03 | 0.03 |

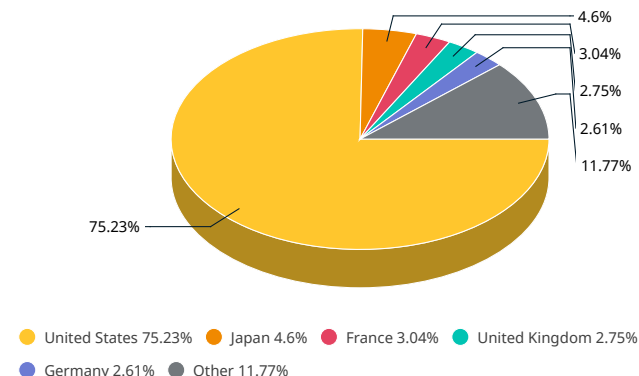
TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-----------------------|---------------|----------------------|-------------|
| MICROSOFT CORP | 7.62 | 3.89 | Info Tech |
| APPLE | 6.56 | 4.91 | Info Tech |
| NVIDIA | 6.47 | 3.90 | Info Tech |
| TESLA | 4.27 | 1.10 | Cons Discr |
| AMAZON.COM | 3.68 | 2.64 | Cons Discr |
| BROADCOM | 1.49 | 1.09 | Info Tech |
| LILLY (ELI) & COMPANY | 1.38 | 0.98 | Health Care |
| ALPHABET A | 1.35 | 1.33 | Comm Srvcs |
| ALPHABET C | 1.17 | 1.14 | Comm Srvcs |
| JPMORGAN CHASE & CO | 0.99 | 1.01 | Financials |
| Total | 34.97 | 22.00 | |

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 ESG Select Index was launched on Dec 13, 2019. 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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