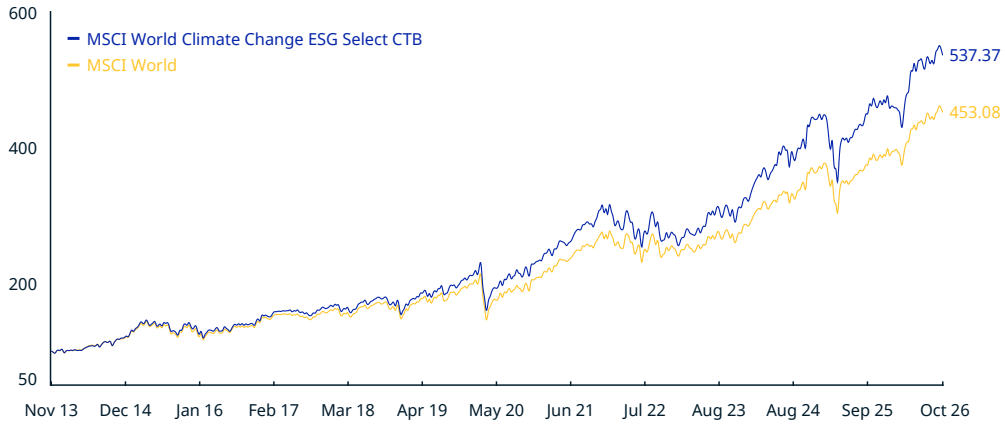
MSCI World Climate Change ESG Select CTB Index (EUR)

The MSCI World Climate Change ESG Select CTB 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 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Change ESG Select CTB	MSCI World
2025	5.93	6.77
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 (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Climate Change ESG Select CTB	0.05	4.17	13.06	15.13	22.45	12.21	14.42	13.88
MSCI World	0.97	3.66	15.91	16.67	20.08	11.29	12.74	12.39

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Climate Change ESG Select CTB	1.29	24.39	18.63	4.78
MSCI World	1.54	22.29	17.38	4.06

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

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI World Climate Change ESG Select CTB	1.07	2.95	19.39	14.10	15.60	14.75	1.33	0.69	0.94	0.95	32.48	2020-02-19—2020-03-23
MSCI World	1.00	0.00	3.18	11.16	13.05	13.44	1.47	0.73	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 ESG Select CTB Index (EUR)

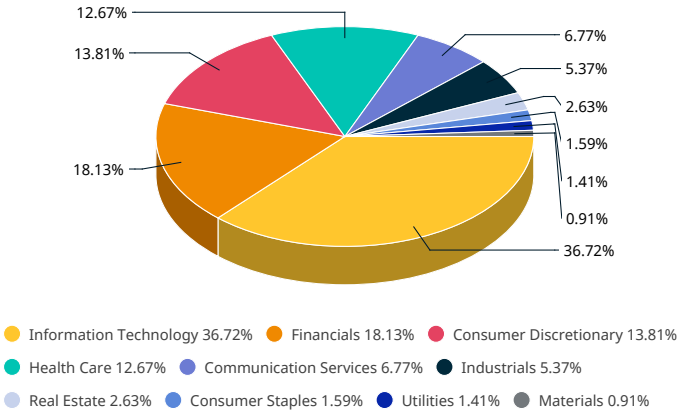
INDEX CHARACTERISTICS

	MSCI World Climate Change ESG Select CTB	MSCI World
Number of Constituents	992	1,248
	Weight (%)	
Largest	8.35	5.65
Smallest	0.00	0.00
Average	0.10	0.08
Median	0.02	0.03

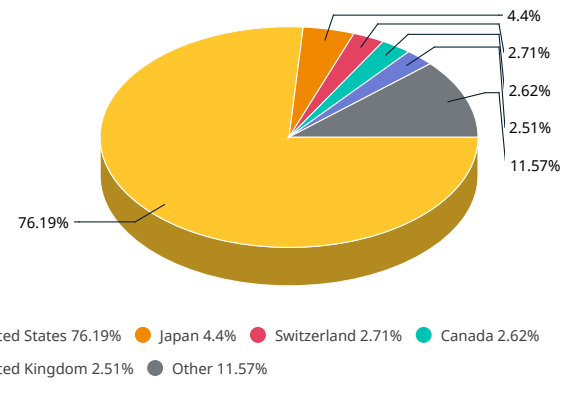
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	8.35	5.65	Info Tech
NVIDIA	7.22	5.25	Info Tech
TESLA	5.80	1.28	Cons Discr
AMAZON.COM	4.06	2.60	Cons Discr
ADVANCED MICRO DEVICES	3.53	0.92	Info Tech
BROADCOM	2.59	1.64	Info Tech
ALPHABET A	2.29	1.83	Comm Srvcs
LILLY (ELI) & COMPANY	2.01	1.27	Health Care
ALPHABET C	1.82	1.45	Comm Srvcs
MICRON TECHNOLOGY	1.33	1.12	Info Tech
Total	39.00	23.00	

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 CTB 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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