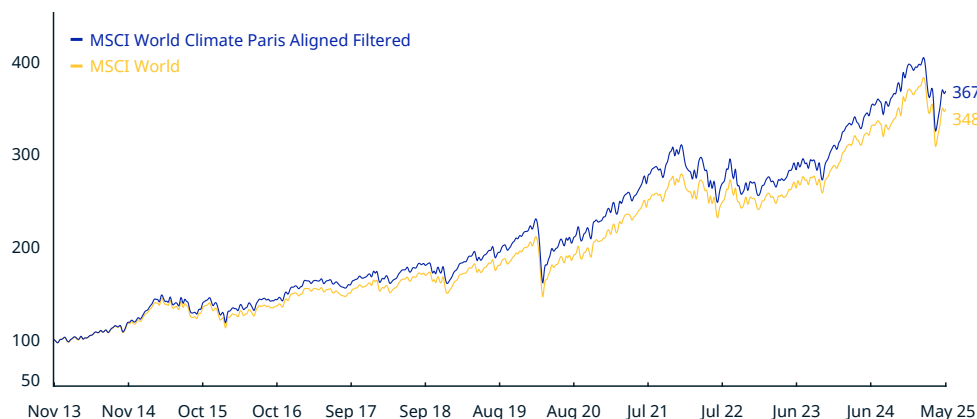


MSCI World Climate Paris Aligned Filtered Index (EUR)

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 (EUR) (NOV 2013 – MAY 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Paris Aligned Filtered	MSCI World
2024	25.95	26.60
2023	21.22	19.60
2022	-16.64	-12.78
2021	31.40	31.07
2020	8.57	6.33
2019	31.84	30.02
2018	-3.05	-4.11
2017	8.69	7.51
2016	11.16	10.73
2015	13.03	10.42
2014	21.87	19.50

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Climate Paris Aligned Filtered	6.19	-6.27	7.88	-5.72	10.55	12.74	9.85	11.97
MSCI World	6.06	-6.46	8.74	-4.28	11.02	13.72	9.55	11.44

FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.61	25.26	20.71	3.86
1.78	22.46	19.14	3.49

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAY 30, 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 Paris Aligned Filtered	1.01	1.61	11.51	15.48	14.52	14.29	0.56	0.81	0.70	0.87	32.93	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.39	14.93	13.79	14.11	0.60	0.90	0.68	0.84	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 Paris Aligned Filtered Index (EUR)

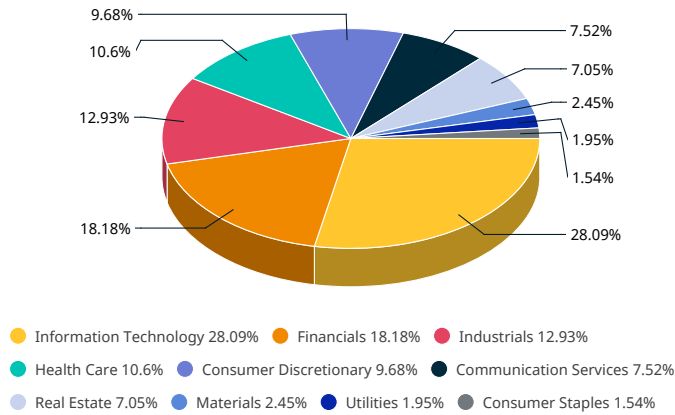
INDEX CHARACTERISTICS

	MSCI World Climate Paris Aligned Filtered	MSCI World
Number of Constituents	529	1,353
	Weight (%)	
Largest	5.24	4.56
Smallest	0.01	0.00
Average	0.19	0.07
Median	0.09	0.03

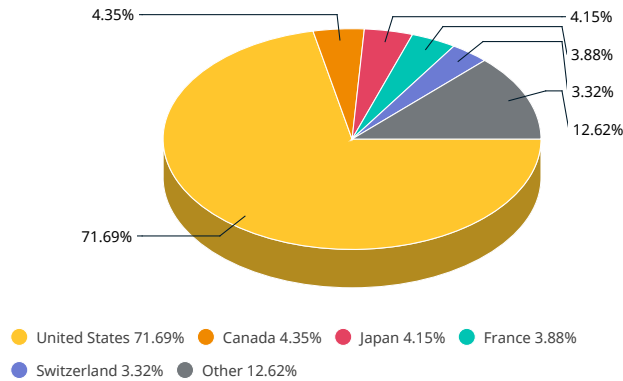
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector	Sector Wt. (%)
NVIDIA	5.24	4.56	Info Tech	18.7
MICROSOFT CORP	4.93	4.48	Info Tech	17.6
APPLE	4.38	4.16	Info Tech	15.6
AMAZON.COM	2.68	2.68	Cons Discr	27.7
META PLATFORMS A	2.02	1.95	Comm Svcs	26.8
TESLA	1.93	1.38	Cons Discr	19.9
ALPHABET C	1.73	1.19	Comm Svcs	23.0
BROADCOM	1.60	1.49	Info Tech	5.7
EQUINIX	1.34	0.12	Real Estate	19.1
JPMORGAN CHASE & CO	1.31	1.02	Financials	7.2
Total	27.16	23.03		

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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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