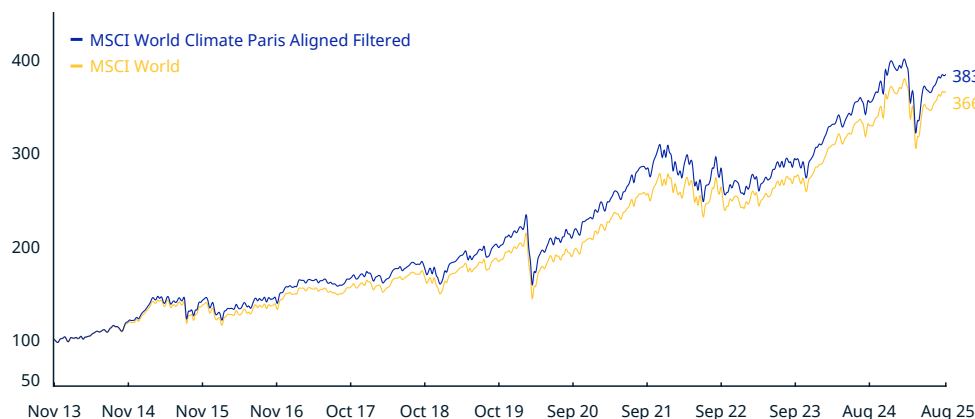


MSCI World Climate Paris Aligned Filtered Index (EUR)

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 – AUG 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 (%) (AUG 29, 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	-0.05	4.47	6.55	-1.51	11.82	12.16	11.29	12.11
MSCI World	0.33	5.15	9.39	0.65	12.65	13.38	11.16	11.66

FUNDAMENTALS (AUG 29, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.50	26.17	21.49	4.09
1.66	23.84	20.07	3.75

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – AUG 29, 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	1.59	11.12	13.43	14.39	13.97	0.69	0.77	0.80	0.88	32.93	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.34	13.04	13.69	13.77	0.77	0.88	0.80	0.86	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)

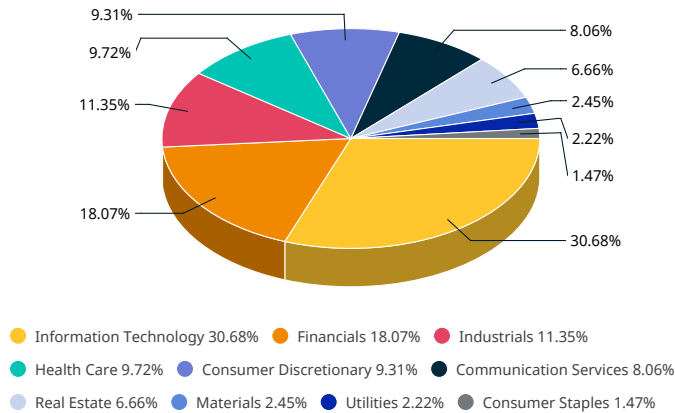
INDEX CHARACTERISTICS

	MSCI World Climate Paris Aligned Filtered	MSCI World
Number of Constituents	499	1,320
	Weight (%)	
Largest	6.28	5.44
Smallest	0.01	0.00
Average	0.20	0.08
Median	0.09	0.03

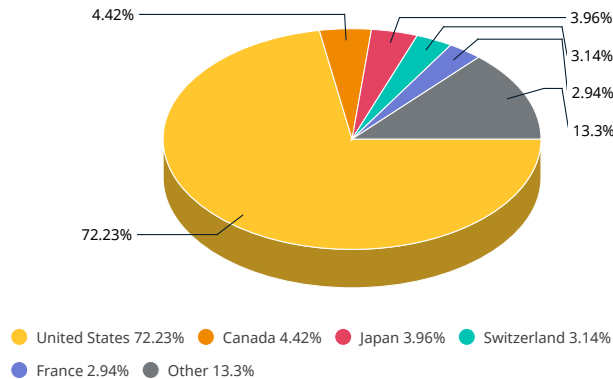
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector	Sector Wt. (%)
NVIDIA	6.28	5.44	Info Tech	20.5
MICROSOFT CORP	5.06	4.58	Info Tech	16.5
APPLE	4.72	4.44	Info Tech	15.4
AMAZON.COM	2.88	2.80	Cons Discr	30.9
META PLATFORMS A	2.15	2.05	Comm Svcs	26.6
ALPHABET C	2.00	1.34	Comm Svcs	24.8
BROADCOM	1.83	1.70	Info Tech	6.0
TESLA	1.63	1.24	Cons Discr	17.5
JPMORGAN CHASE & CO	1.40	1.07	Financials	7.7
ALPHABET A	1.16	1.59	Comm Svcs	14.3
Total	29.10	26.25		

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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