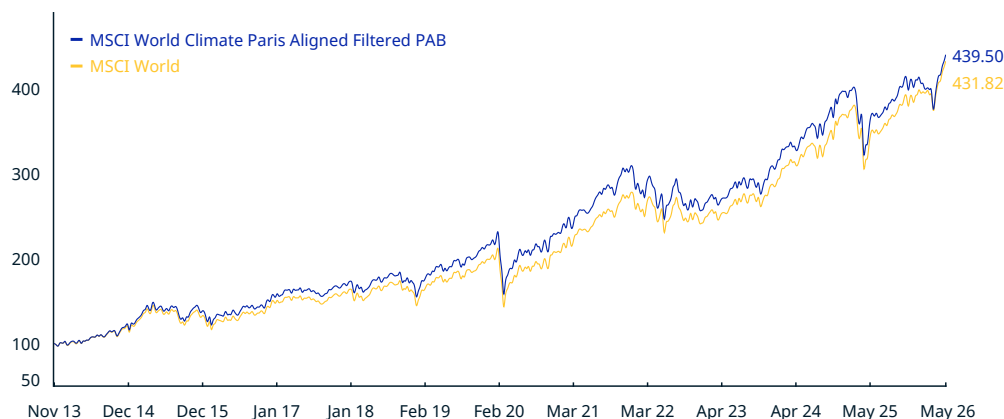


MSCI World Climate Paris Aligned Filtered PAB Index (EUR)

The MSCI World Climate Paris Aligned Filtered PAB 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 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Paris Aligned Filtered PAB	MSCI World
2025	4.24	6.77
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 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	
MSCI World Climate Paris Aligned Filtered PAB	5.30	9.58	19.60	8.18	15.96	11.40	12.17	12.56	
MSCI World	5.10	8.55	24.02	11.20	18.27	13.01	12.56	12.40	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.43	25.70	21.03	4.43
1.53	24.74	19.60	4.14

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAY 29, 2026)

	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 PAB	1.01	1.74	10.86	12.42	14.33	13.80	1.03	0.70	0.85	0.91	32.93	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	11.72	13.43	13.48	1.25	0.84	0.90	0.91	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 PAB Index (EUR)

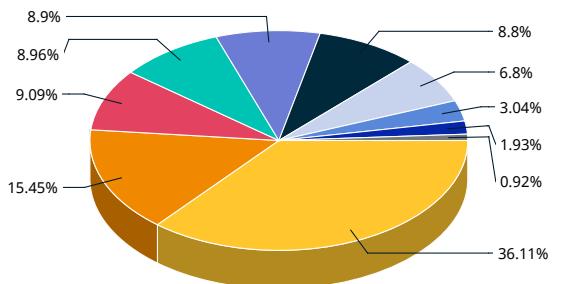
INDEX CHARACTERISTICS

	MSCI World Climate Paris Aligned Filtered PAB	MSCI World
Number of Constituents	442	1,308
	Weight (%)	
Largest	7.28	5.64
Smallest	0.00	0.00
Average	0.23	0.08
Median	0.09	0.03

TOP 10 CONSTITUENTS

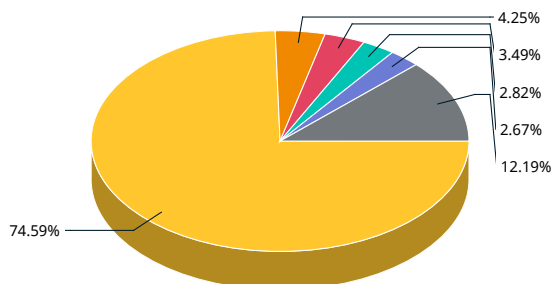
	Index Wt. (%)	Parent Index Wt. (%)	Sector	Sector Wt. (%)
NVIDIA	7.28	5.64	Info Tech	20.2
APPLE	5.67	5.05	Info Tech	15.7
MICROSOFT CORP	4.02	3.50	Info Tech	11.1
ALPHABET C	3.14	2.02	Comm Svcs	35.7
AMAZON.COM	3.04	2.86	Cons Discr	34.1
BROADCOM	2.46	2.21	Info Tech	6.8
TESLA	2.09	1.36	Cons Discr	23.5
ALPHABET A	1.84	2.44	Comm Svcs	21.0
MARVELL TECHNOLOGY	1.66	0.19	Info Tech	4.6
META PLATFORMS A	1.64	1.52	Comm Svcs	18.7
Total	32.84	26.78		

SECTOR WEIGHTS



- Information Technology 36.11%
- Financials 15.45%
- Health Care 9.09%
- Industrials 8.96%
- Consumer Discretionary 8.9%
- Communication Services 8.8%
- Real Estate 6.8%
- Utilities 3.04%
- Materials 1.93%
- Consumer Staples 0.92%

COUNTRY WEIGHTS



- United States 74.59%
- Canada 4.25%
- Japan 3.49%
- United Kingdom 2.82%
- France 2.67%
- Other 12.19%

* 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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