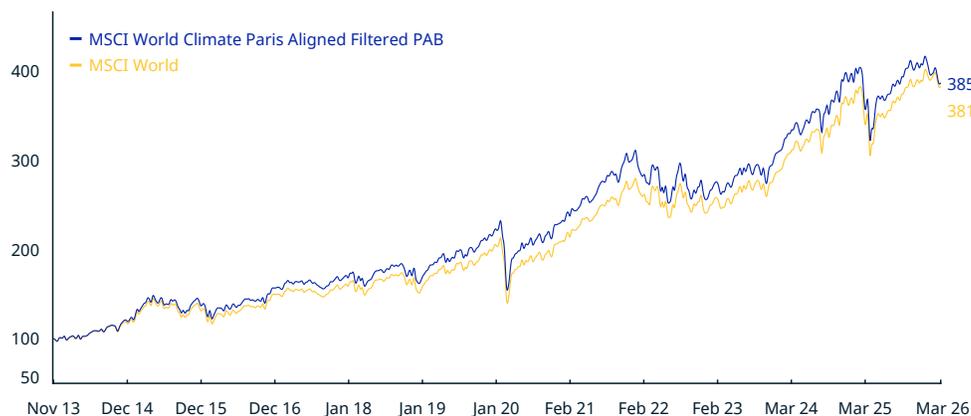


MSCI World Climate Paris Aligned Filtered PAB Index (EUR)

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 – MAR 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 (%) (MAR 31, 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	-3.89	-5.12	7.59	-5.12	12.26	8.91	11.22	11.54	
MSCI World	-4.05	-1.71	11.47	-1.71	14.51	10.71	11.68	11.46	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.57	23.38	19.09	3.91
1.68	22.70	18.25	3.71

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 31, 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	1.75	10.85	11.53	13.82	13.56	0.81	0.56	0.81	0.85	32.93	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	10.94	12.99	13.28	1.03	0.71	0.85	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 Paris Aligned Filtered PAB Index (EUR)

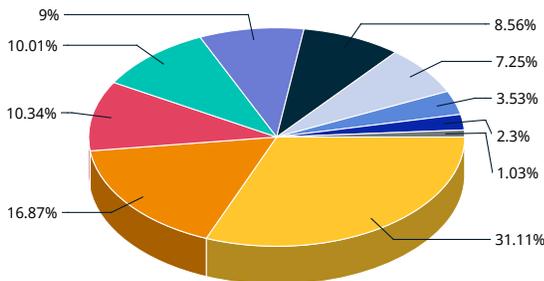
INDEX CHARACTERISTICS

	MSCI World Climate Paris Aligned Filtered PAB	MSCI World
Number of Constituents	441	1,311
	Weight (%)	
Largest	6.92	5.32
Smallest	0.01	0.00
Average	0.23	0.08
Median	0.10	0.03

TOP 10 CONSTITUENTS

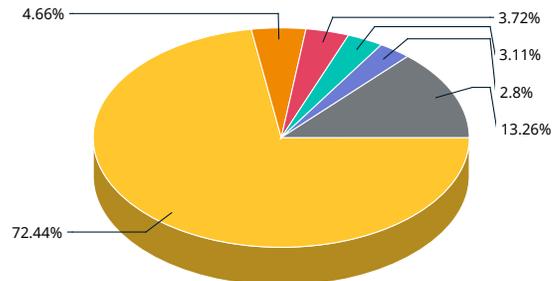
	Index Wt. (%)	Parent Index Wt. (%)	Sector	Sector Wt. (%)
NVIDIA	6.92	5.32	Info Tech	22.3
APPLE	5.31	4.69	Info Tech	17.1
MICROSOFT CORP	3.81	3.28	Info Tech	12.2
ALPHABET C	2.76	1.75	Comm Svcs	32.3
AMAZON.COM	2.69	2.52	Cons Discr	29.9
TESLA	2.06	1.32	Cons Discr	22.9
BROADCOM	1.96	1.75	Info Tech	6.3
META PLATFORMS A	1.71	1.57	Comm Svcs	20.0
EQUINIX	1.69	0.12	Real Estate	23.3
DIGITAL REALTY TRUST	1.62	0.08	Real Estate	22.4
Total	30.53	22.40		

SECTOR WEIGHTS



- Information Technology 31.11%
- Financials 16.87%
- Health Care 10.34%
- Industrials 10.01%
- Consumer Discretionary 9%
- Communication Services 8.56%
- Real Estate 7.25%
- Utilities 3.53%
- Materials 2.3%
- Consumer Staples 1.03%

COUNTRY WEIGHTS



- United States 72.44%
- Canada 4.66%
- Japan 3.72%
- United Kingdom 3.11%
- France 2.8%
- Other 13.26%

* 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.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

