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 – SEP 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

FUNDAMENTALS (SEP 30, 2025)

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

						ANNU	ALIZED						
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _N	Since lov 26, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI World Climate Paris Aligned Filtered	3.13	6.92	8.35	1.58	15.75	13.20	11.97	12.31	1.45	26.78	21.94	4.24	
MSCI World	2.82	7.17	11.37	3.49	16.44	14.37	11.85	11.83	1.62	24.39	20.39	3.87	

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 - SEP 30, 2025)

				ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) 1	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI World Climate Paris Aligned Filtered	1.01	1.59	11.12	12.60	14.37	13.93	1.00	0.83	0.84	0.90	32.93	2020-02-19—2020-03-23
MSCI World	1.00	0.00	2.34	12.18	13.66	13.71	1.08	0.94	0.85	0.88	33.76	2020-02-19-2020-03-23
	¹ Last	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)

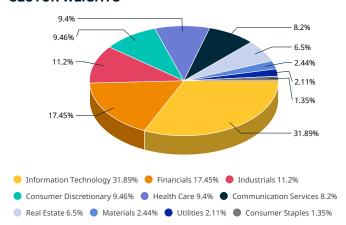
INDEX CHARACTERISTICS

	MSCI World Climate Paris Aligned Filtered	MSCI World					
Number of	500	1,320					
Constituents							
	Weight (%)						
Largest	6.50	5.65					
Smallest	0.01	0.00					
Average	0.20	0.08					
Median	0.09	0.03					

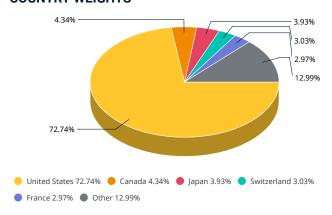
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector Sector Wt. (%)	
NVIDIA	6.50	5.65	Info Tech 20.4	
APPLE	5.01	4.72	Info Tech 15.7	
MICROSOFT CORP	5.01	4.54	Info Tech 15.7	
AMAZON.COM	2.67	2.60	Cons Discr 28.2	
ALPHABET C	2.20	1.49	Comm Srvcs 26.8	
TESLA	2.10	1.60	Cons Discr 22.2	
META PLATFORMS A	2.06	1.98	Comm Srvcs 25.1	
BROADCOM	1.97	1.83	Info Tech 6.2	
JPMORGAN CHASE & CO	1.41	1.09	Financials 8.1	
ALPHABET A	1.28	1.76	Comm Srvcs 15.6	
Total	30.21	27.25		_

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.



SEP 30, 2025 Index Factsheet

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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