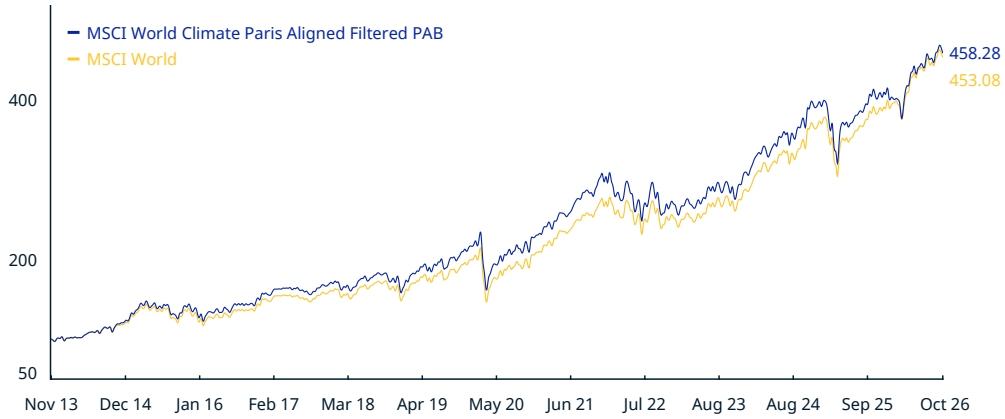
# MSCI World Climate Paris Aligned Filtered PAB Index (EUR)

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 – OCT 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 (%) (OCT 30, 2026)

| | | | | | ANNUALIZED | | | | FUNDAMENTALS (OCT 30, 2026) | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since Nov 26, 2013 | Div Yld (%) | P/E | P/E Fwd | P/BV |
| MSCI World Climate Paris Aligned Filtered PAB | 0.87 | 4.01 | 11.15 | 12.80 | 18.30 | 9.18 | 12.32 | 12.49 | 1.46 | 23.35 | 18.90 | 4.28 |
| MSCI World | 0.97 | 3.66 | 15.91 | 16.67 | 20.08 | 11.29 | 12.74 | 12.39 | 1.54 | 22.29 | 17.38 | 4.06 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – OCT 30, 2026)

| | | | | 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 PAB | 1.01 | 1.75 | 11.07 | 11.86 | 13.81 | 13.73 | 1.26 | 0.56 | 0.86 | 0.91 | 32.93 | 2020-02-19—2020-03-23 |
| MSCI World | 1.00 | 0.00 | 3.18 | 11.16 | 13.05 | 13.44 | 1.47 | 0.73 | 0.90 | 0.92 | 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

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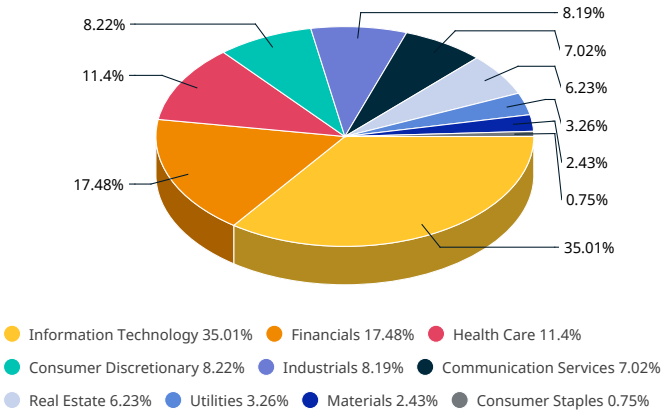
## INDEX CHARACTERISTICS

| | MSCI World Climate Paris Aligned Filtered PAB | MSCI World |
|---|---|---|
| **Number of Constituents** | 397 | 1,248 |
| | **Weight (%)** | |
| **Largest** | 7.10 | 5.65 |
| **Smallest** | 0.01 | 0.00 |
| **Average** | 0.25 | 0.08 |
| **Median** | 0.11 | 0.03 |

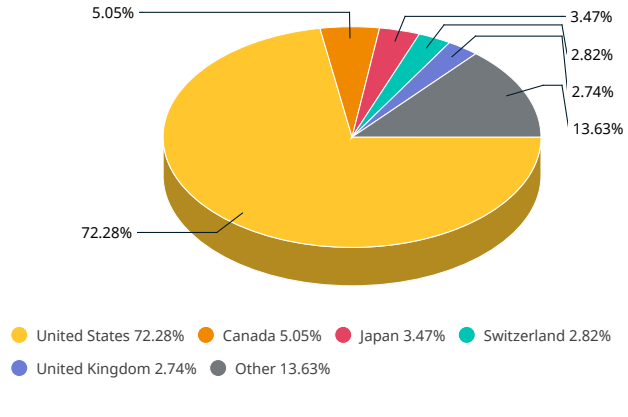
## TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector | Sector Wt. (%) |
|---|---|---|---|---|
| NVIDIA | 7.10 | 5.25 | Info Tech | 20.3 |
| APPLE | 6.31 | 5.65 | Info Tech | 18.0 |
| MICROSOFT CORP | 4.70 | 4.11 | Info Tech | 13.4 |
| AMAZON.COM | 2.72 | 2.60 | Cons Discr | 33.1 |
| ALPHABET C | 2.34 | 1.45 | Comm Srvcs | 33.4 |
| TESLA | 2.03 | 1.28 | Cons Discr | 24.7 |
| BROADCOM | 1.81 | 1.64 | Info Tech | 5.2 |
| LILLY (ELI) & COMPANY | 1.63 | 1.27 | Health Care | 14.3 |
| META PLATFORMS A | 1.61 | 1.51 | Comm Srvcs | 22.9 |
| ADVANCED MICRO DEVICES | 1.55 | 0.92 | Info Tech | 4.4 |
| Total | 31.81 | 25.67 | | |

## 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.

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