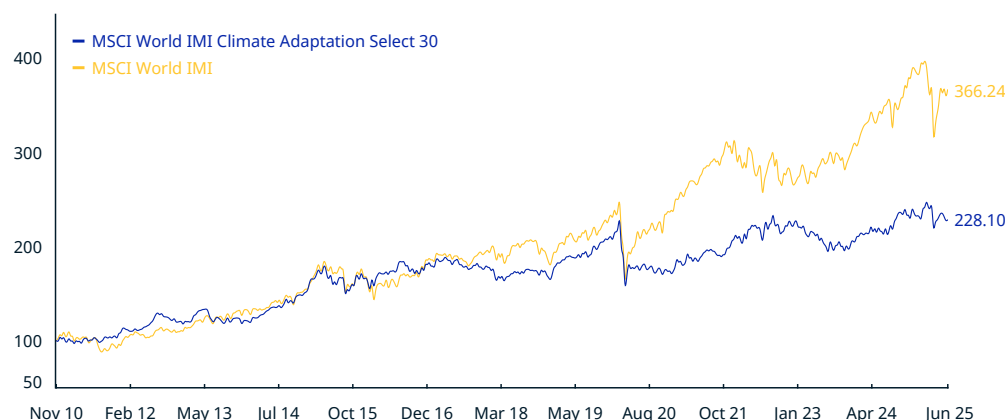


MSCI World IMI Climate Adaptation Select 30 Index (EUR)

The MSCI World IMI Climate Change Adaptation Select 30 Index is based on the MSCI World IMI Index, its parent index, and includes large, mid and small-cap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of 30 stocks that have relatively high Low Carbon Transition scores, as well as exhibit low historical realized volatility and high dividend yield. The index aims to achieve diversification with country and sector constraints.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (NOV 2010 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World IMI Climate Adaptation Select 30	MSCI World IMI
2024	12.63	23.57
2023	-7.70	16.77
2022	8.20	-14.27
2021	19.64	28.46
2020	-17.03	4.67
2019	26.14	27.36
2018	-6.83	-6.60
2017	-1.34	5.60
2016	8.53	9.23
2015	9.24	8.48
2014	25.74	16.82
2013	2.55	19.51
2012	4.46	11.76
2011	11.04	-4.94

INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World IMI Climate Adaptation Select 30	-2.90	-5.39	6.06	-1.93	1.92	5.05	3.64	5.81	
MSCI World IMI	0.83	2.11	4.49	-4.40	11.45	11.46	7.89	9.30	

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.98	15.75	13.61	1.88
1.76	23.27	19.35	3.27

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World IMI Climate Adaptation Select 30	0.54	10.03	132.18	9.34	9.48	10.84	-0.05	0.41	0.34	0.54	32.99	2020-02-19–2020-03-23
MSCI World IMI	1.00	0.00	1.98	14.49	13.89	14.27	0.63	0.75	0.57	0.72	34.68	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World IMI Climate Adaptation Select 30 Index (EUR)

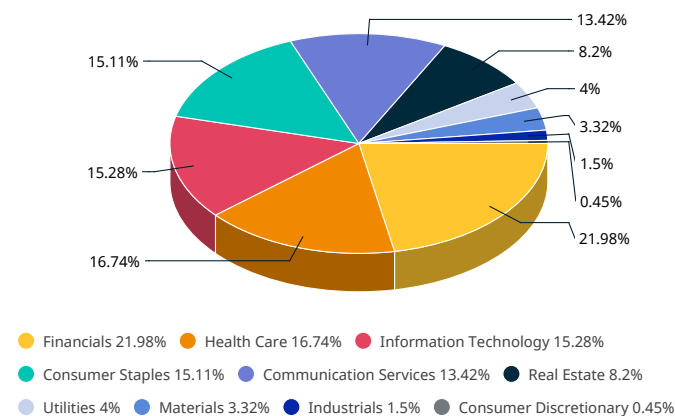
INDEX CHARACTERISTICS

	MSCI World IMI Climate Adaptation Select 30	MSCI World IMI
Number of Constituents	30	5,175
	Weight (%)	
Largest	5.82	4.58
Smallest	0.45	0.00
Average	3.33	0.02
Median	3.84	0.00

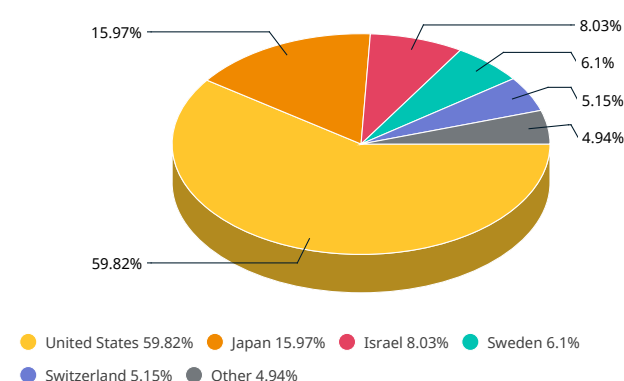
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MIZRAHI TEFAHOT BANK	IL	5.82	0.01	Financials
OBIC CO	JP	5.30	0.01	Info Tech
ONO PHARMACEUTICAL CO	JP	5.16	0.00	Health Care
SWISSCOM	CH	5.15	0.02	Comm Svcs
PFIZER	US	5.12	0.16	Health Care
REALTY INCOME CORP	US	5.10	0.06	Real Estate
OTSUKA CORP	JP	5.01	0.01	Info Tech
JOHNSON & JOHNSON	US	4.94	0.44	Health Care
CME GROUP	US	4.93	0.12	Financials
VERIZON COMMUNICATIONS	US	4.86	0.22	Comm Svcs
Total		51.39	1.06	

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.

The MSCI World IMI Climate Adaptation Select 30 Index was launched on Jul 16, 2020. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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 information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create any derivative works, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information from MSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN MAKING OR COMPILING THE INFORMATION (EACH, AN "INFORMATION PROVIDER") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH INFORMATION PROVIDER HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not be applicable by law be excluded or limited. Privacy notice: For information about how MSCI collects and uses personal data, please refer to our Privacy Notice at www.msci.com/legal/privacy-notice

© 2025 MSCI Inc. All rights reserved.