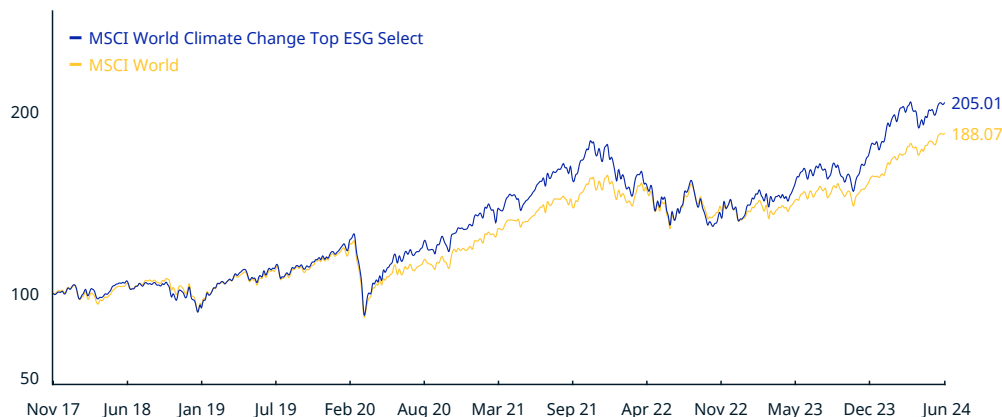


MSCI World Climate Change Top ESG Select Index (EUR)

The MSCI World Climate Change Top ESG Select Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of a set of stocks that have a relatively robust ESG profile as well as lower Carbon footprint than the parent Index.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (NOV 2017 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Change Top ESG Select	MSCI World
2023	30.96	17.64
2022	-22.36	-14.19
2021	29.96	29.26
2020	14.16	4.64
2019	29.84	27.49
2018	-6.26	-5.92

INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2017
					3 Yr	5 Yr	10 Yr		
MSCI World Climate Change Top ESG Select	3.20	-0.25	22.41	11.72	8.57	13.04	na	11.53	
MSCI World	3.25	2.94	20.50	14.21	8.80	11.37	na	10.07	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.62	26.37	19.90	3.67
1.80	22.07	18.57	3.42

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2017 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2017	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Climate Change Top ESG Select	1.09	4.66	55.34	17.96	17.77	na	0.46	0.74	na	0.71	34.45	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.25	14.09	15.33	na	0.56	0.73	na	0.69	33.90	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 Climate Change Top ESG Select Index (EUR)

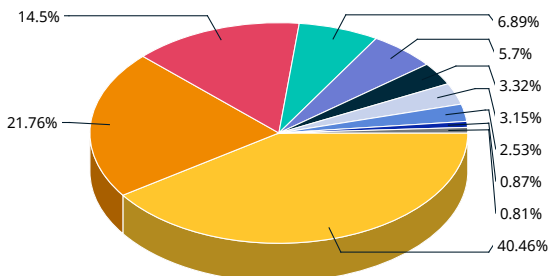
INDEX CHARACTERISTICS

	MSCI World Climate Change Top ESG Select	MSCI World
Number of Constituents	248	1,430
	Weight (%)	
Largest	6.47	4.77
Smallest	0.02	0.00
Average	0.40	0.07
Median	0.21	0.02

TOP 10 CONSTITUENTS

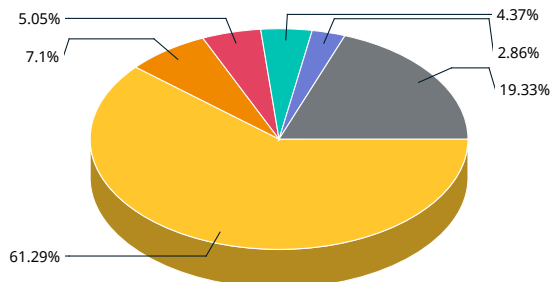
	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.47	4.67	Info Tech
SERVICENOW	5.06	0.24	Info Tech
ADVANCED MICRO DEVICES	3.50	0.40	Info Tech
ADOBE	3.34	0.38	Info Tech
INTUIT	2.47	0.28	Info Tech
AMERICAN EXPRESS	1.79	0.20	Financials
INTEL CORP	1.78	0.20	Info Tech
ELEVANCE HEALTH	1.70	0.19	Health Care
AUTODESK	1.64	0.08	Info Tech
DIGITAL REALTY TRUST	1.46	0.07	Real Estate
Total	29.21	6.70	

SECTOR WEIGHTS



- Information Technology 40.46%
- Financials 21.76%
- Industrials 14.5%
- Real Estate 6.89%
- Health Care 5.7%
- Consumer Discretionary 3.32%
- Consumer Staples 3.15%
- Communication Services 2.53%
- Materials 0.87%
- Utilities 0.81%

COUNTRY WEIGHTS



- United States 61.29%
- United Kingdom 7.1%
- Japan 5.05%
- Canada 4.37%
- Switzerland 2.86%
- Other 19.33%

* 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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