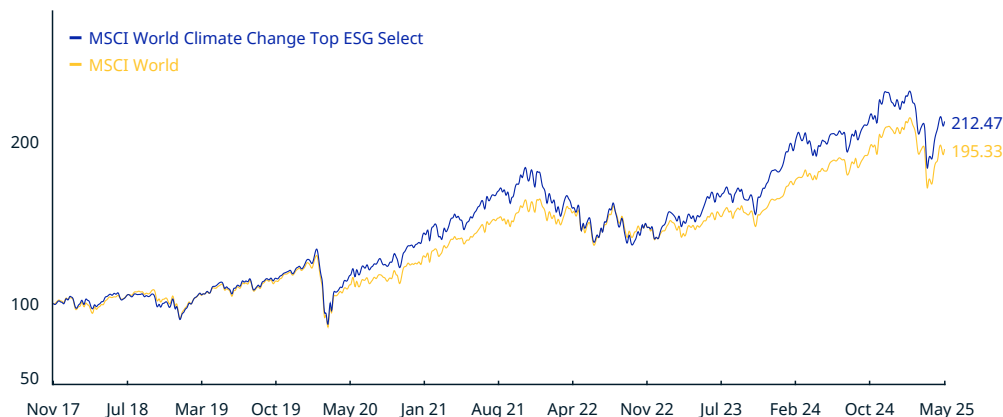


MSCI World Climate Change Top ESG Select Index (EUR)

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 – MAY 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Change Top ESG Select	MSCI World
2024	21.37	24.81
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 (%) (MAY 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2017
MSCI World Climate Change Top ESG Select	5.17	-5.35	6.96	-4.60	11.84	12.73	na	10.57
MSCI World	5.83	-6.99	7.24	-4.96	9.31	12.00	na	9.34

FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.63	26.31	19.69	3.72
1.78	22.46	19.14	3.49

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2017 – MAY 30, 2025)

	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	1.08	4.54	58.42	17.82	16.43	na	0.57	0.73	na	0.65	34.45	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.39	14.95	13.79	na	0.49	0.79	na	0.63	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)

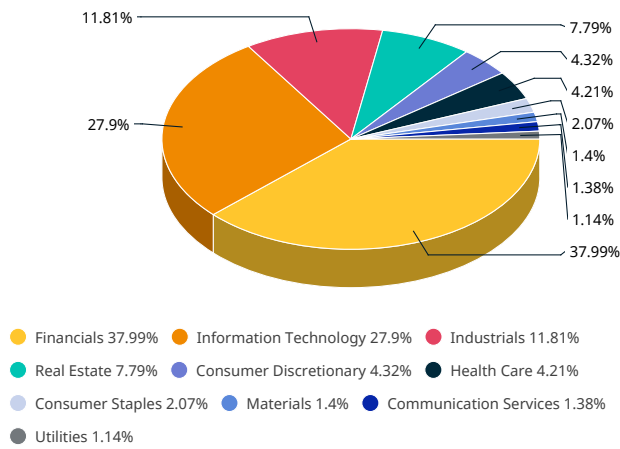
INDEX CHARACTERISTICS

	MSCI World Climate Change Top ESG Select	MSCI World
Number of Constituents	228	1,353
	Weight (%)	
Largest	5.16	4.56
Smallest	0.03	0.00
Average	0.44	0.07
Median	0.23	0.03

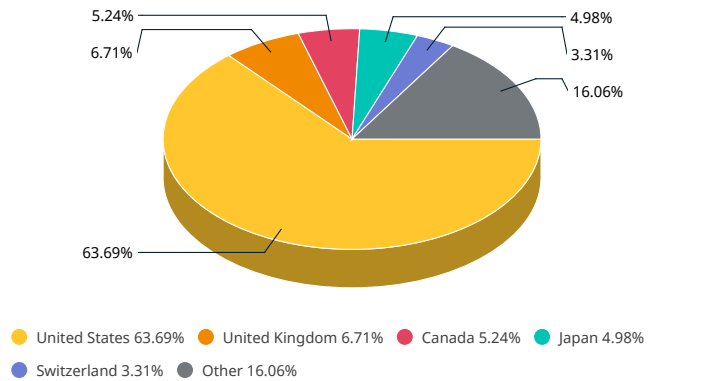
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MASTERCARD A	5.16	0.66	Financials
VISA A	5.13	0.87	Financials
SERVICENOW	5.08	0.29	Info Tech
EQUINIX	2.42	0.12	Real Estate
INTUIT	2.41	0.29	Info Tech
ADOBE	2.07	0.25	Info Tech
ADVANCED MICRO DEVICES	2.06	0.25	Info Tech
AMERICAN EXPRESS	1.90	0.23	Financials
S&P GLOBAL	1.84	0.22	Financials
AUTODESK	1.69	0.09	Info Tech
Total	29.77	3.27	

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.

ABOUT MSCI

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