

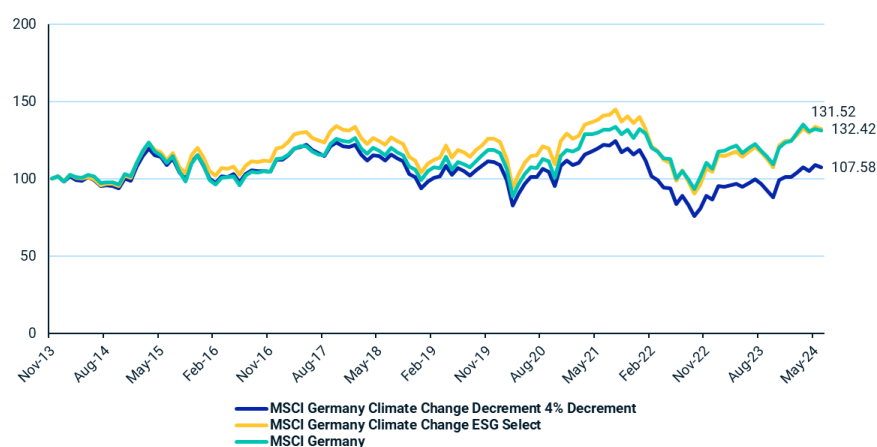
MSCI Germany Climate Change ESG Select 4% Decrement Index (EUR)

The MSCI Germany Climate Change ESG Select 4% Decrement Index is based on the MSCI Germany Climate Change ESG Select Index, its parent index, and includes large and mid-cap segments of the German equity markets. The index is constructed based on the MSCI Climate Change Indexes methodology while incorporating additional business exclusion screens including Nuclear Weapons, Tobacco, Thermal Coal, Nuclear Power, Conventional Weapons and Unconventional Oil & Gas. Additionally, companies that not in compliance with the United Nations Global Compact principles are also excluded from the index. Only companies rated B and above are eligible for inclusion in the index. The index applies a constant markdown ('synthetic dividend') of 4% on an annual basis, expressed as a percentage of performance.

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

Cumulative index performance (EUR)

NOVEMBER 2013– JUNE 2024



Annual Performance

| YEAR | MSCI Germany Climate Change ESG Sel 4% Dec | MSCI Germany Climate Change ESG Select | MSCI Germany |
|------|--|--|--------------|
| 2023 | 16.73 | 19.35 | 15.86 |
| 2022 | -26.83 | -25.47 | -19.34 |
| 2021 | 5.85 | 8.31 | 11.33 |
| 2020 | 0.81 | 2.70 | 0.06 |
| 2019 | 18.55 | 20.65 | 19.98 |
| 2018 | -22.15 | -20.56 | -20.03 |
| 2017 | 7.29 | 9.55 | 9.95 |
| 2016 | 3.41 | 5.43 | 3.43 |
| 2015 | 10.12 | 12.66 | 7.22 |
| 2014 | -2.87 | -0.85 | 0.01 |

Index performance

EUR RETURNS (%) JUNE 28, 2024

| INDEX | 1 Month | 3 Months | 1 Year | Year to Date | ANNUALIZED RETURNS | | | |
|--|---------|----------|--------|--------------|--------------------|---------|----------|--------------------|
| | | | | | 3 Years | 5 Years | 10 Years | Since Nov 29, 2013 |
| MSCI Germany Climate Change ESG Sel 4% Dec | -1.18 | 0.27 | 10.37 | 6.23 | -4.10 | 0.13 | 0.79 | 0.69 |
| MSCI Germany Climate Change ESG Select | -0.92 | -0.39 | 12.70 | 6.30 | -2.12 | 2.22 | 2.87 | 2.69 |
| MSCI Germany | -0.56 | -2.68 | 9.51 | 6.32 | -0.03 | 3.44 | 2.63 | 2.62 |

Index risk and return characteristics

(%) JUNE 28, 2024

| INDEX | ANNUALIZED STD. DEVIATION | | | |
|--|---------------------------|---------|----------|--------------------|
| | 3 Years | 5 Years | 10 Years | Since Nov 29, 2013 |
| MSCI Germany Climate Change ESG Sel 4% Dec | 18.54 | 19.59 | 17.38 | 17.00 |
| MSCI Germany Climate Change ESG Select | 18.68 | 19.62 | 17.45 | 17.07 |
| MSCI Germany | 17.16 | 19.13 | 17.49 | 17.10 |

MSCI Germany Climate Change ESG Select Index

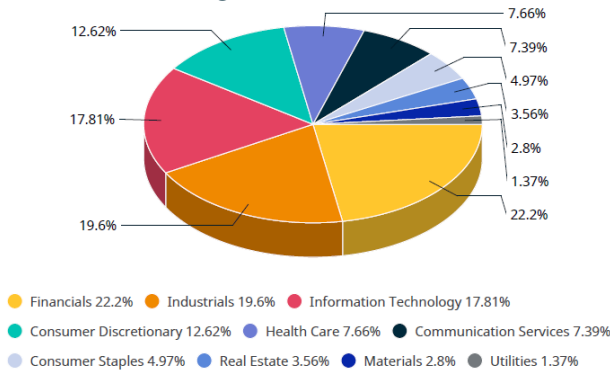
INDEX CHARACTERISTICS

| | MSCI Germany Climate Change ESG Select | MSCI Germany |
|-------------------------------|--|--------------|
| Number of Constituents | 47 | 57 |
| | Weight (%) | |
| Largest | 10.74 | 14.82 |
| Smallest | 0.21 | 0.20 |
| Average | 2.13 | 1.75 |
| Median | 0.88 | 0.99 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-------------------------|---------------|----------------------|-------------|
| SAP | 10.74 | 14.82 | Info Tech |
| SIEMENS | 10.21 | 9.89 | Industrials |
| ALLIANZ | 8.98 | 7.61 | Financials |
| DEUTSCHE TELEKOM | 6.52 | 5.70 | Comm Svcs |
| INFINEON TECHNOLOGIES | 6.30 | 3.35 | Info Tech |
| DEUTSCHE POST | 5.64 | 2.80 | Industrials |
| MUENCHENER RUECKVERSICH | 5.63 | 4.77 | Financials |
| ADIDAS | 4.92 | 2.71 | Cons Discr |
| BMW STAMM | 3.93 | 2.11 | Cons Discr |
| DEUTSCHE BOERSE | 3.15 | 2.72 | Financials |
| Total | 66.02 | 56.48 | |

Sector Weights



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