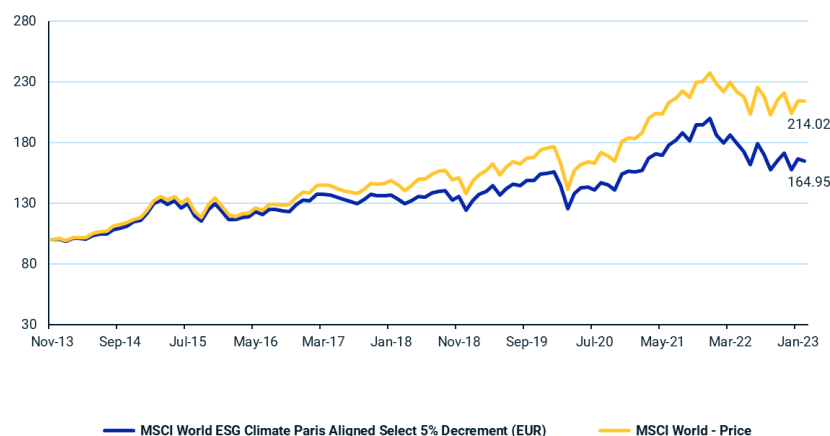


MSCI World ESG Climate Paris Aligned Select 5% Decrement (EUR) Index

The MSCI World ESG Climate Paris Aligned Select 5% Decrement (EUR) Index aim to represent the performance of the MSCI World ESG Climate Paris Aligned Select Index, while applying a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

Cumulative index performance

EUR RETURNS NOV 2013 – FEBRUARY 2023



Annual performance (%)

YEAR	MSCI World ESG Climate Paris Aligned Select 5% Decrement (EUR)	MSCI World - Price
2022	-21.19	-14.19
2021	27.84	29.26
2020	1.09	4.64
2019	24.77	27.49
2018	-8.63	-5.92
2017	2.71	5.50
2016	6.98	8.47
2015	6.68	8.34
2014	15.35	17.21

Index performance

EUR RETURNS (%) FEBRUARY 28, 2023

INDEX	ANNUALIZED RETURN							
	1 Month	3 Months	1 Year	Year to Date	3 Years	5 Years	10 Years	Since Nov 29, 2013
MSCI World ESG Climate Paris Aligned Select 5% Decrement (EUR)	-0.89	-3.73	-7.99	4.59	4.58	4.34	-	5.56
MSCI World - Price	-0.18	-3.13	-3.45	4.96	9.51	8.07	-	8.57

Index risk and return characteristics

(%) FEBRUARY 28, 2023

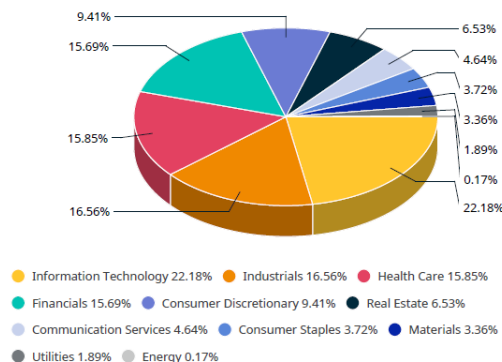
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 29, 2013
MSCI World ESG Climate Paris Aligned Select 5% Decrement (EUR)	18.07	16.16	-	13.75
MSCI World - Price	18.01	16.34	-	13.89

MSCI World ESG Climate Paris Aligned Select

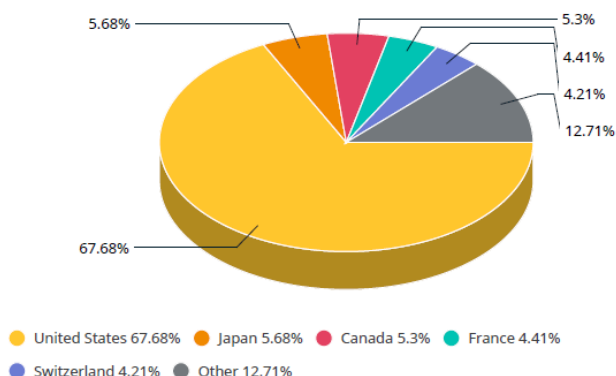
Top 10 constituents

	Sector	Index Wt. (%)
MICROSOFT CORP	Info Tech	5.20
SCHNEIDER ELECTRIC	Industrials	2.39
ABB LTD	Industrials	1.97
NVIDIA	Info Tech	1.79
IBM CORP	Info Tech	1.76
EDWARDS LIFESCIENCES	Health Care	1.75
TESLA	Cons Discr	1.72
PROLOGIS	Real Estate	1.69
ALPHABET A	Comm Svcs	1.58
EQUINIX	Real Estate	1.52
Total		21.36

Sector Weights



Country Weights



Index Framework

Index aims to represent the performance of the MSCI World ESG Climate Paris Aligned Select Index, while applying a constant markdown ("synthetic dividend") of 5% on an annual basis, expressed as a percentage of performance.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#)

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