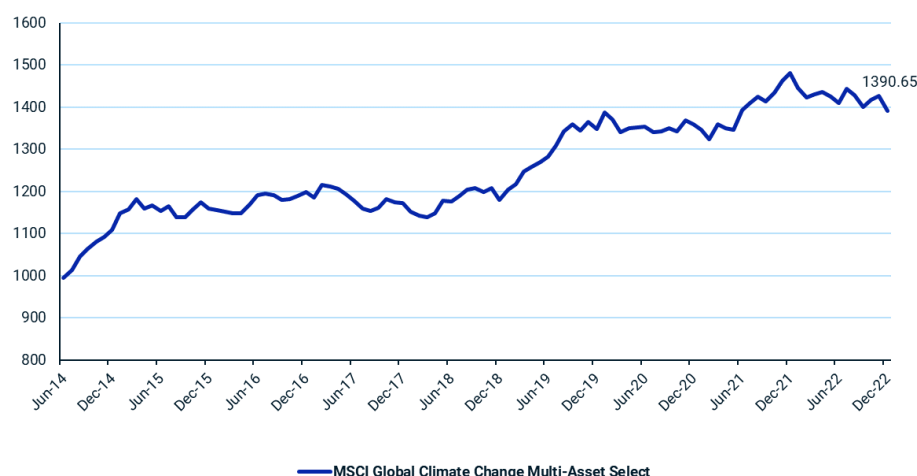


MSCI Global Climate Change Multi-Asset Select Index

The MSCI Global Climate Change Multi-Asset Select Index aims to represent the performance of the MSCI Global Climate Change Multi-Asset Select Combination Index while targeting an annualized volatility of 5%.

Cumulative index performance

EUR RETURNS JUNE 2014 – DECEMBER 2022



Annual performance (%)

YEAR	MSCI Global Climate Change Multi-Asset Select
2021	8.97
2020	0.84
2019	14.13
2018	0.70
2017	-2.15
2016	3.40
2015	4.51

Index performance

EUR RETURNS (%) DECEMBER 30, 2022

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since June 30, 2014
MSCI Global Climate Change Multi-Asset Select	-2.60	-0.66	-6.09	-6.09	1.05	3.47	-	4.02

Index risk and return characteristics

(%) DECEMBER 30, 2022

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since June 30, 2014
MSCI Global Climate Change Multi-Asset Select	5.66	5.34	-	5.07

The MSCI Global Climate Change Multi-Asset Select Index was launched on Dec 14, 2022. Data prior to the launch date is back-tested data (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 backtested – is no indication or guarantee of future performance.

Index Framework

MSCI Global Climate Change Multi-Asset Select Index is based on the MSCI Global Climate Change Multi-Asset Select Combination by Constructing the Volatility Target Index and Applying the MSCI Excess Return Indexes methodology.

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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