

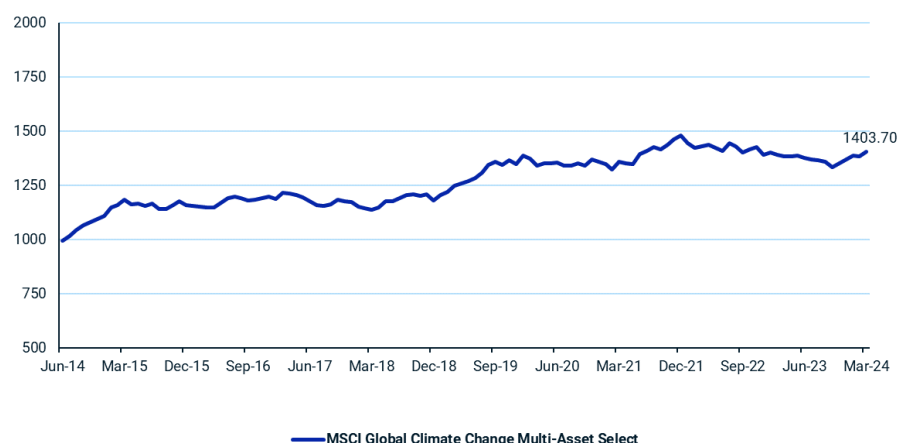
MSCI Global Climate Change Multi-Asset Select Index

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%. The MSCI Global Climate Change Multi-Asset Select Combination Index is comprised of an equity and a fixed income index that both incorporate MSCI Climate Change Metrics¹ in their construction in order to assess a company's risk and opportunities related to the transition to a lower carbon economy. It consists of the following two components: a) the MSCI World Climate Change Select 200 Index that represents the performance of a strategy that seeks to minimize risk for a given set of constraints along with improvement in the Climate Change characteristics, and b) the MSCI USD IG Climate Change Corporate Bond Index which represents the performance of an investment strategy that re-weights securities based upon the opportunities and risks associated with the transition to a lower carbon economy.

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

Cumulative index performance

EUR RETURNS JUNE 2014 – MARCH 2024



Annual performance (%)

YEAR	MSCI Global Climate Change Multi-Asset Select
2023	-1.57
2022	-6.09
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 (%) MARCH 29, 2024

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	1.45	2.55	1.35	2.55	1.07	2.37	-	3.59

Index risk and return characteristics

(%) MARCH 29, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since June 30, 2014
MSCI Global Climate Change Multi-Asset Select	5.05	5.04	-	4.89

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.

1 - For more details on MSCI Climate Change Metrics, please refer to <https://www.msci.com/climate-change-solutions>

Top 10 constituents - MSCI World Climate Change Select 200 Index*

	Sector	Index Wt. (%)
HARTFORD FINANCIAL SVCS	Financials	1.22
PEPSICO	Cons Staples	1.21
COCA COLA (THE)	Cons Staples	1.12
AMETEK	Industrials	1.07
AMPHENOL CORP	Info Tech	1.07
BERKSHIRE HATHAWAY B	Financials	0.98
ZURICH INSURANCE GROUP	Financials	0.93
COLGATE-PALMOLIVE	Cons Staples	0.93
CHUBB	Financials	0.92
KIMBERLY-CLARK CORP	Cons Staples	0.91
Total		10.35

Top 10 Issuers - MSCI USD IG Climate Change Corporate Bond Index*

	Sector	Index Wt. (%)
ORACLE CORP	Information Technology	4.51
BANK OF AMERICA CORP	Financials	3.56
JPMORGAN CHASE & CO	Financials	3.42
MORGAN STANLEY	Financials	2.64
WELLS FARGO & CO	Financials	2.32
CITIGROUP INC	Financials	2.25
MICROSOFT CORP	Information Technology	2.17
GOLDMAN SACHS GROUP INC	Financials	2.13
HSBC HOLDINGS PLC	Financials	1.64
VERIZON COMMUNICATIONS INC	Communication Services	1.62
Total		26.26

*The weights mentioned are of MSCI World Climate Change Select 200 Index & MSCI USD IG Climate Change Corporate Bond Index and not the MSCI Global Climate Change Multi-Asset Select

Equity & Bond Weights - MSCI Global Climate Change Multi-Asset Select Index

	Index wt. (%)
Equity	49.65
Bond	49.10

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