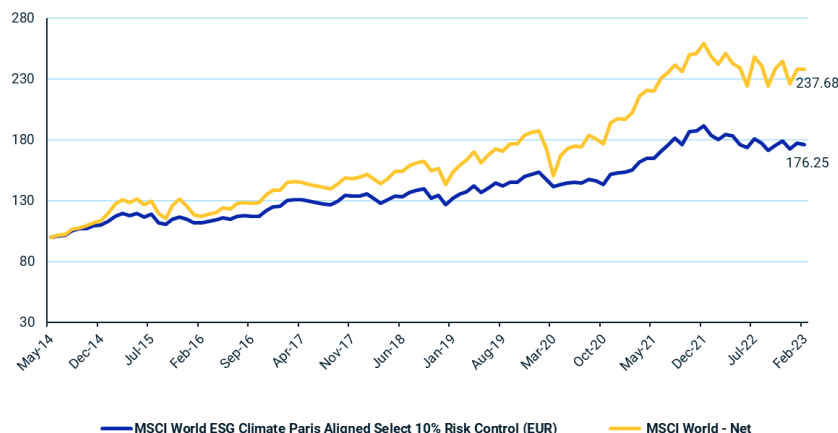


MSCI World ESG Climate Paris Aligned Select 10% Risk Control (EUR) Index

The MSCI World ESG Climate Paris Aligned Select 10% Risk Control (EUR) Index aim to represent the performance of MSCI World ESG Climate Paris Aligned Select Index while targeting an annualized volatility of 10%.

Cumulative index performance

EUR RETURNS MAY 2014 – FEBRUARY 2023



Annual performance (%)

YEAR	MSCI World ESG Climate Paris Aligned Select 10% Risk Control (EUR)	MSCI World - Net
2022	-10.06	-12.78
2021	25.30	31.07
2020	0.92	6.33
2019	19.89	30.02
2018	-5.61	-4.11
2017	7.03	7.51
2016	9.16	10.73
2015	4.36	10.42

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 May 30, 2014
MSCI World ESG Climate Paris Aligned Select 10% Risk Control (EUR)	-0.48%	-1.55%	-2.02%	2.31%	6.15%	5.94%	-	6.69%
MSCI World - Net	-0.05	-2.85	-1.86	5.17	11.20	9.91	-	10.40

Index risk and return characteristics

(%) FEBRUARY 28, 2023

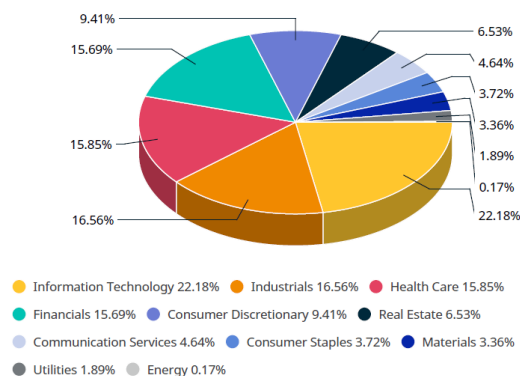
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 30, 2014
MSCI World ESG Climate Paris Aligned Select 10% Risk Control (EUR)	9.36	9.50	-	8.50
MSCI World - Net	17.98	16.31	-	14.21

MSCI World ESG Climate Paris Aligned Select Index

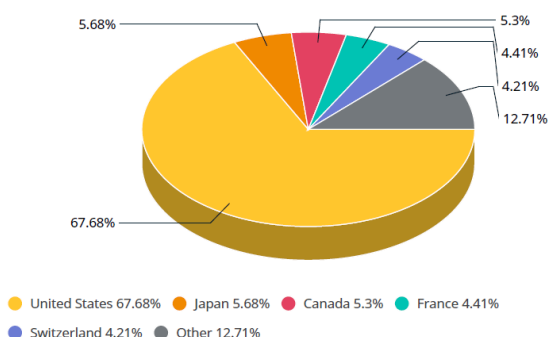
Top 10 constituents

	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

The MSCI World ESG Climate Paris Aligned Select 10% Risk Control (EUR) Index is constructed by applying the following steps to the MSCI World ESG Climate Paris Aligned Select Index:

- Constructing the cost-deducted index
- Applying the MSCI Excess Return Indexes methodology
- Constructing the Volatility Target Index

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 ABOUT MSCI INC.](#)

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