

MSCI Global Climate Change Multi-Asset Select Index (EUR)

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 Jun 2014 - May 2026



ANNUAL PERFORMANCE (%)

Year	MSCI Global Climate Change Multi-Asset Select
2025	-4.66
2024	5.30
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 (%) (May 29, 2026)

INDEX	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED RETURNS			
					3 Yr	5 Yr	10 Yr	Since Jun 30, 2014
MSCI Global Climate Change Multi-Asset Select	0.49	-2.10	-1.46	0.11	-0.30	0.43	1.63	2.76

INDEX RISK AND RETURN CHARACTERISTICS

EUR RETURNS (%) (May 29, 2026)

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Yr	5 Yr	10 Yr	Since Jun 30, 2014
MSCI Global Climate Change Multi-Asset Select	4.93	5.06	4.83	4.92

TOP 10 CONSTITUENTS

MSCI World Climate Change Select 200 Index

Security Name	Sector	Index Wt. (%)
JOHNSON & JOHNSON	Health Care	1.76
CISCO SYSTEMS	Info Tech	1.70
COCA COLA (THE)	Cons Staples	1.66
EXELON CORP	Utilities	1.46
ORANGE	Comm Svcs	1.27
CHUBB	Financials	1.23
CBOE GLOBAL MARKETS	Financials	1.18
CME GROUP	Financials	1.14
TJX COMPANIES	Cons Discr	1.13
PROCTER & GAMBLE CO	Cons Staples	1.11
Total		13.63

TOP 10 ISSUERS

MSCI USD IG Climate Change Corporate Bond Index

ISSUER_NAME	Index Wt. (%)
ORACLE CORP	5.10
JPMORGAN CHASE & CO	3.23
BANK OF AMERICA CORP	2.96
MORGAN STANLEY	2.75
GOLDMAN SACHS GROUP INC	2.25
WELLS FARGO & CO	1.93
CITIGROUP INC	1.83
SALESFORCE INC	1.81
AMAZON.COM INC	1.72
HSBC HOLDINGS PLC	1.64
Total	25.22

*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	41.20
Bond	41.53

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates.

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