

# MSCI EMU Select Sustainability Screened CTB Index (EUR)

MSCI EMU Select Sustainability Screened CTB Index is designed to meet the minimum standards of the EU Climate Transition Benchmark (CTB) as per the EU Low Carbon Benchmark Regulations, reduce exposure to select indicators that are associated with adverse environmental or social impact, and increase exposure to companies participating in opportunities associated with products and services that have a positive impact to the society and the environment.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (NOV 2013 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU Select Sustainability Screened CTB	MSCI EMU
2023	15.09	15.96
2022	-15.58	-14.53
2021	22.14	20.14
2020	-1.78	-2.73
2019	22.27	22.41
2018	-15.02	-14.70
2017	9.96	10.09
2016	1.53	1.80
2015	8.68	7.67
2014	1.69	2.26

## INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI EMU Select Sustainability Screened CTB	3.99	9.31	13.03	9.31	6.53	6.91	4.78	4.99	
MSCI EMU	4.32	9.95	13.89	9.95	6.38	6.92	4.81	5.06	

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.87	16.83	14.41	1.97
3.05	15.24	13.31	1.86

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU Select Sustainability Screened CTB	0.98	1.23	12.54	15.83	17.87	15.72	0.40	0.43	0.37	0.38	37.00	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.60	15.70	18.40	16.07	0.40	0.43	0.36	0.38	38.11	2020-02-19–2020-03-18

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI EMU Select Sustainability Screened CTB Index (EUR)

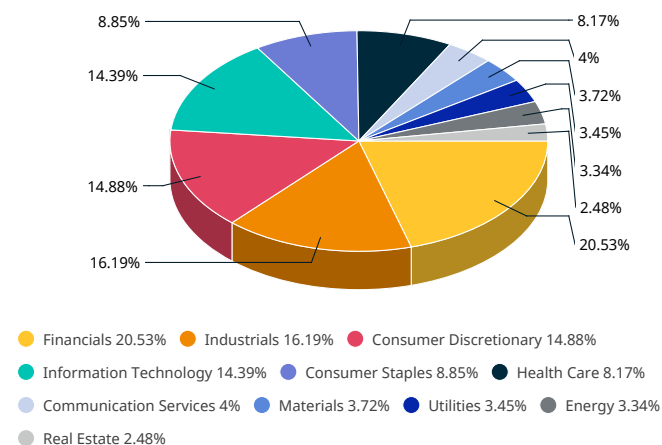
### INDEX CHARACTERISTICS

	MSCI EMU Select Sustainability Screened CTB	MSCI EMU
<b>Number of Constituents</b>	181	224
	<b>Weight (%)</b>	
<b>Largest</b>	6.96	6.76
<b>Smallest</b>	0.01	0.04
<b>Average</b>	0.55	0.45
<b>Median</b>	0.31	0.20

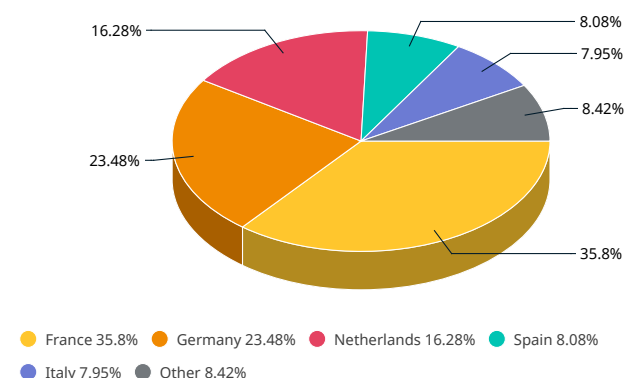
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.96	6.76	Info Tech
LVMH MOET HENNESSY	FR	4.56	4.33	Cons Discr
SAP	DE	3.54	3.54	Info Tech
TOTALENERGIES	FR	2.69	2.59	Energy
SCHNEIDER ELECTRIC	FR	2.56	2.14	Industrials
SIEMENS	DE	2.47	2.53	Industrials
ALLIANZ	DE	2.36	2.04	Financials
L'OREAL	FR	2.20	1.98	Cons Staples
SANOFI	FR	2.16	1.95	Health Care
AIR LIQUIDE	FR	1.86	1.90	Materials
<b>Total</b>		<b>31.36</b>	<b>29.76</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



The MSCI EMU Select Sustainability Screened CTB Index was launched on Sep 16, 2022. Data prior to the launch date is back-tested test (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 back-tested – is no indication or guarantee of future performance.

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