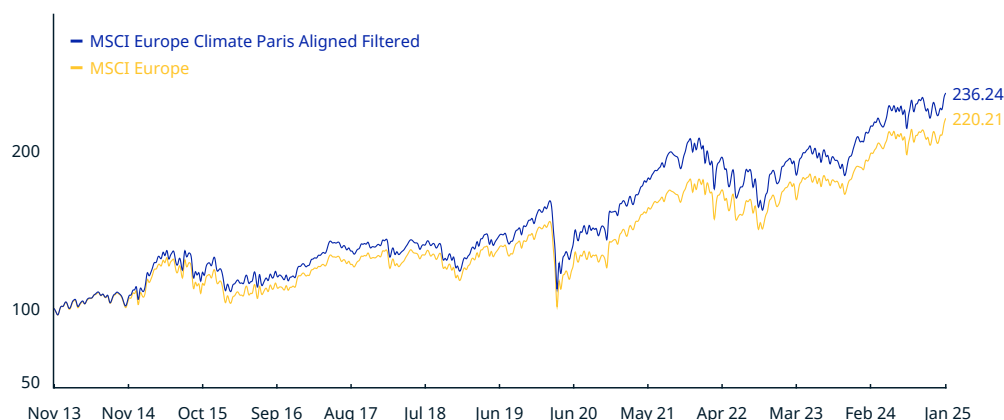


# MSCI Europe Climate Paris Aligned Filtered Index (EUR)

The MSCI Europe Climate Paris Aligned Filtered Index (“the Index”) is based on the MSCI Europe Index (“Parent Index”), large and mid cap representation across 15 Developed Markets (DM) countries in Europe. The Index is designed to support investors seeking to reduce their exposure to transition and physical climate risks and who wish to pursue opportunities arising from the transition to a lower-carbon economy, while aligning with the Paris Agreement requirements.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – JAN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Climate Paris Aligned Filtered	MSCI Europe
2024	7.37	8.59
2023	16.82	15.83
2022	-13.82	-9.49
2021	26.10	25.13
2020	2.07	-3.32
2019	28.78	26.05
2018	-10.80	-10.57
2017	10.60	10.24
2016	0.86	2.58
2015	12.42	8.22
2014	9.76	6.84

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Europe Climate Paris Aligned Filtered	5.33	5.54	11.87	5.33	6.42	8.08	6.90	7.99	
MSCI Europe	6.47	7.06	13.82	6.47	7.78	8.23	6.55	7.31	

## FUNDAMENTALS (JAN 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.76	18.29	15.84	2.49
3.06	15.62	13.96	2.19

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JAN 31, 2025)

	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 Europe Climate Paris Aligned Filtered	0.99	2.41	11.10	14.07	15.99	14.03	0.35	0.49	0.52	0.60	33.72	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.43	13.26	15.71	13.95	0.46	0.51	0.50	0.56	35.25	2020-02-19–2020-03-18

<sup>1</sup> Last 12 months

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

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

# MSCI Europe Climate Paris Aligned Filtered Index (EUR)

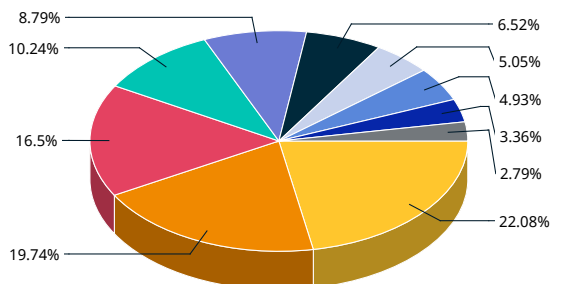
## INDEX CHARACTERISTICS

	MSCI Europe Climate Paris Aligned Filtered	MSCI Europe
<b>Number of Constituents</b>	275	414
	Weight (%)	
<b>Largest</b>	2.97	2.70
<b>Smallest</b>	0.01	0.02
<b>Average</b>	0.36	0.24
<b>Median</b>	0.20	0.10

## TOP 10 CONSTITUENTS

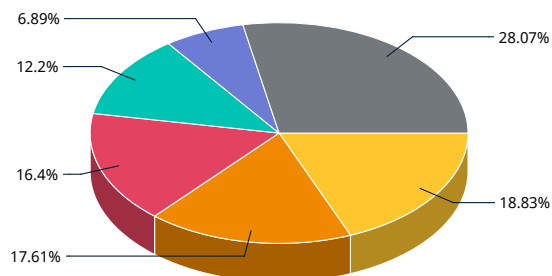
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	2.97	2.70	Info Tech
NOVO NORDISK B	DK	2.80	2.45	Health Care
SCHNEIDER ELECTRIC	FR	2.71	1.25	Industrials
SAP	DE	2.70	2.62	Info Tech
ASTRAZENECA	GB	2.15	1.97	Health Care
ROCHE HOLDING GENUSS	CH	2.14	1.99	Health Care
SIEMENS	DE	1.97	1.47	Industrials
NOVARTIS	CH	1.94	1.87	Health Care
LVMH MOET HENNESSY	FR	1.91	1.81	Cons Discr
ABB LTD	CH	1.82	0.78	Industrials
<b>Total</b>		<b>23.10</b>	<b>18.92</b>	

## SECTOR WEIGHTS



- Financials 22.08%
- Industrials 19.74%
- Health Care 16.5%
- Consumer Discretionary 10.24%
- Information Technology 8.79%
- Consumer Staples 6.52%
- Materials 5.05%
- Utilities 4.93%
- Real Estate 3.36%
- Communication Services 2.79%

## COUNTRY WEIGHTS



- United Kingdom 18.83%
- Switzerland 17.61%
- France 16.4%
- Germany 12.2%
- Netherlands 6.89%
- Other 28.07%

\* DM countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

## ABOUT MSCI

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