

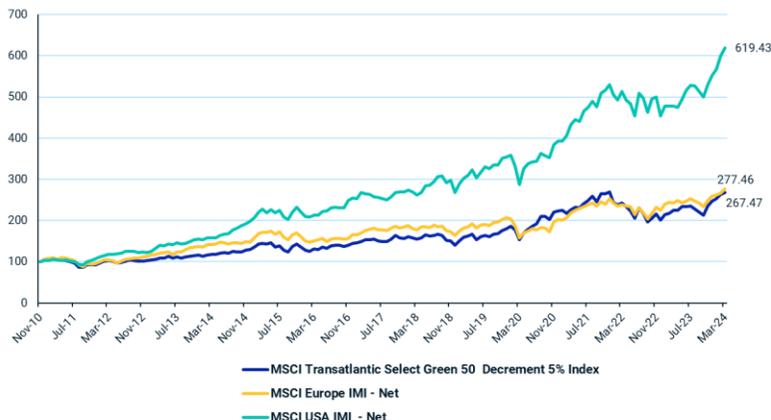
MSCI Transatlantic Select Green 50 Decrement 5% Index (EUR)

The MSCI Transatlantic Select Green 50 Decrement 5% (Net) Index is based on securities from MSCI USA IMI Index and MSCI Europe IMI Index, and includes large, mid and small-cap securities across USA and 15 Develop Market (DM) countries* in Europe. The index aims to represent the performance of the largest 25 stocks by free-float market capitalization from each of USA and Europe that offer products and services that contribute to an environmentally sustainable economy through efficient use of limited global natural resources. The index also excludes companies that are involved in the production of controversial, nuclear or conventional weapons, as well as those that are involved in environmental and ESG controversies. The index aims to apply a constant markdown ('synthetic dividend') of 5% on the Net total return variant on an annual basis, expressed as a percentage of performance.

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

Cumulative index performance (EUR)

NOVEMBER 2010 – MARCH 2024



Annual Performance (%)

YEAR	MSCI Transatlantic Select Green 50 Decrement 5% - Net	MSCI Europe IMI - Net	MSCI USA IMI - Net
2023	23.22	15.47	21.39
2022	-25.58	-11.25	-14.34
2021	20.96	24.95	35.15
2020	24.08	-2.33	10.51
2019	28.81	26.73	32.79
2018	-10.36	-11.27	-0.97
2017	7.64	11.35	5.92
2016	6.98	2.35	15.30
2015	3.82	9.92	11.43
2014	11.63	6.80	27.39
2013	13.27	21.20	26.87
2012	11.54	18.25	13.85
2011	-12.44	-9.12	4.00

Index performance

EUR RETURNS (%) MARCH 29, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since Nov 30, 2010
MSCI Transatlantic Sel Green 50 Decrement 5%	1.28	8.00	19.23	8.00	5.80	10.54	8.48	7.66
MSCI Europe IMI - Net	3.99	7.18	14.28	7.18	8.14	8.49	7.00	7.95
MSCI USA IMI - Net	3.41	12.35	29.49	12.35	12.62	14.83	14.61	14.66

Index risk and return characteristics

(%) MARCH 29, 2024

INDEX	ANNUALIZED STD. DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 30, 2010
MSCI Transatlantic Sel Green 50 Decrement 5%	18.23	18.26	15.80	14.79
MSCI Europe IMI - Net	14.04	16.31	14.26	13.79
MSCI USA IMI - Net	15.55	16.89	14.94	13.76

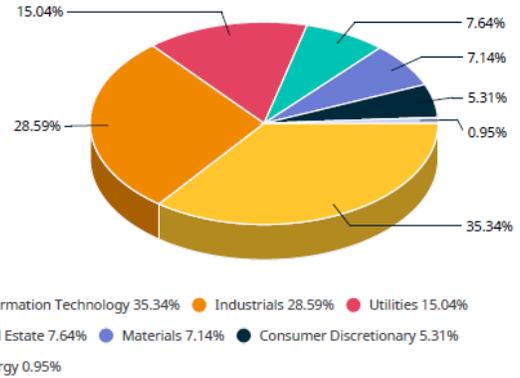
*DM countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

MSCI Transatlantic Select Green 50 Index

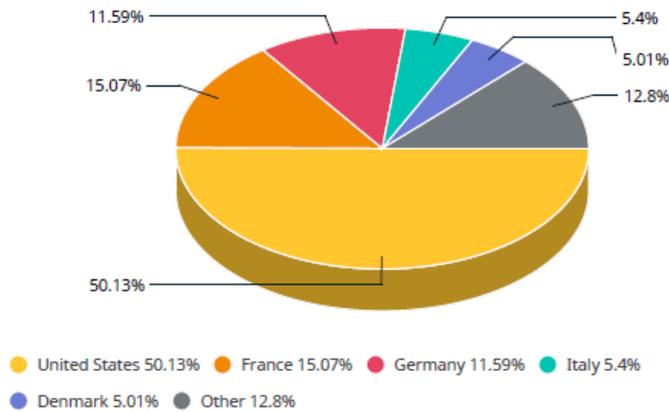
Top 10 constituents

	Sector	Index Wt. (%)
NVIDIA	Info Tech	5.98
SIEMENS	Industrials	5.03
VINCI	Industrials	5.01
MICROSOFT CORP	Info Tech	5.00
SALESFORCE	Info Tech	4.99
ADVANCED MICRO DEVICES	Info Tech	4.99
SCHNEIDER ELECTRIC	Industrials	4.98
ENEL	Utilities	4.44
INTEL CORP	Info Tech	4.00
SERVICENOW	Info Tech	3.36
Total		47.77

Sector Weights



Country Weights



Additional information

MSCI Transatlantic Select Green 50 Decrement 5% Index (Net)

Bloomberg Ticker

MXTASG5N

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