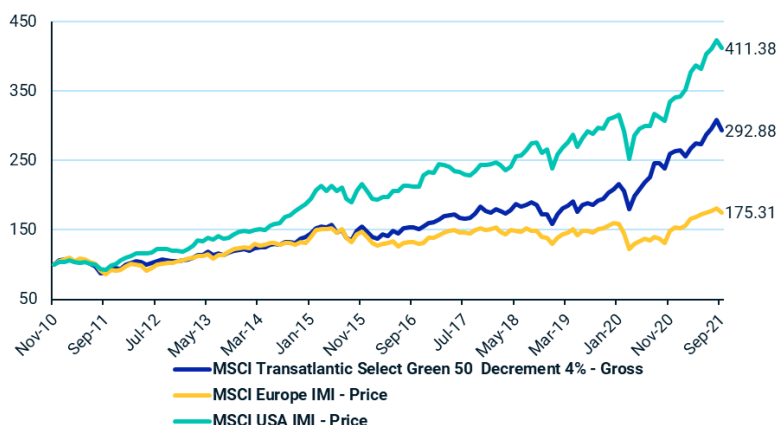


MSCI Transatlantic Select Green 50 Decrement 4% Index (EUR)

The MSCI Transatlantic Select Green 50 Decrement 4% (Gross) 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 4% on the gross total return variant on an annual basis, expressed as a percentage of performance.

Cumulative index performance (EUR)

NOV 2010 – SEP 2021



Annual Performance (%)

YEAR	MSCI Transatlantic Select Green 50 Decrement 4% - Gross	MSCI Europe IMI - Price	MSCI USA IMI - Price
2020	26.09	-4.33	9.16
2019	30.97	23.02	31.00
2018	-8.94	-13.70	-2.28
2017	9.34	8.45	4.50
2016	8.67	-0.60	13.61
2015	5.43	7.18	9.88
2014	13.45	4.13	25.67
2013	15.22	17.84	25.09
2012	13.51	14.41	12.15
2011	-11.00	-11.86	2.57

Index performance

EUR RETURNS (%) SEPTEMBER 30, 2021

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 4% - Gross	-5.08	2.12	18.97	11.42	16.21	13.80	12.87	10.43
MSCI Europe IMI - Price	-3.29	0.60	27.23	14.37	5.68	5.84	7.35	5.32
MSCI USA IMI - Price	-2.85	2.03	31.96	20.53	14.29	14.17	16.14	13.95

Index risk and return characteristics

(%) SEPTEMBER 30, 2021

INDEX	ANNUALIZED STD. DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 30, 2010
MSCI Transatlantic Sel Green 50 Decrement 4% - Gross	18.06	15.02	13.47	13.67
MSCI Europe IMI - Price	17.47	14.43	13.30	13.58
MSCI USA IMI - Price	18.29	15.29	13.21	13.11

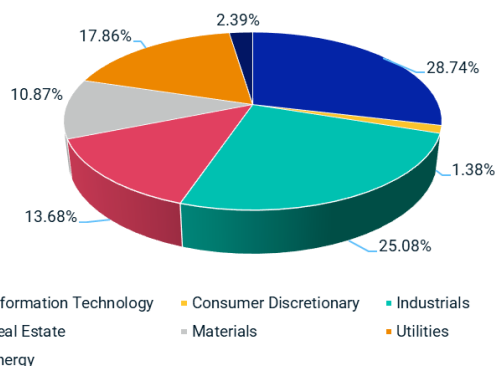
*DM countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

MSCI Transatlantic Select Green 50 Index

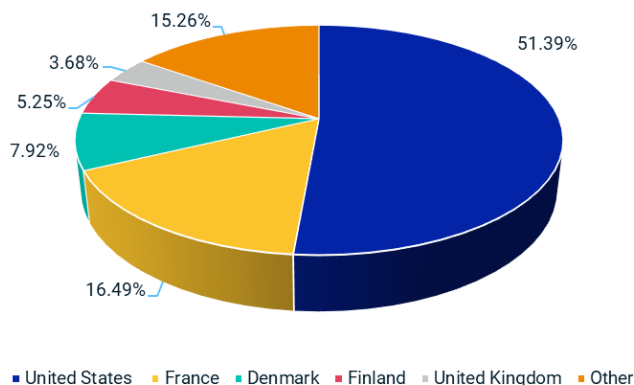
Top 10 constituents

	Sector	Index Wt. (%)
SALESFORCE.COM	Info Tech	5.63
NVIDIA	Info Tech	5.50
SCHNEIDER ELECTRIC	Industrials	4.88
NEXTERA ENERGY	Utilities	4.88
SERVICENOW	Info Tech	4.20
VESTAS WIND SYSTEMS	Industrials	4.03
DASSAULT SYSTEMES	Info Tech	3.48
SAINT-GOBAIN	Industrials	3.40
PROLOGIS	Real Estate	3.17
E. ON	Utilities	2.74
Total		41.90

Sector Weights



Country Weights



Additional information

MSCI Transatlantic Select Green 50 Decrement 4% Index (Gross)

Bloomberg Ticker

MXTASG4G Index

Index methodology

MSCI Transatlantic Select Green 50 Decrement 4% (Gross) Index is constructed from MSCI USA IMI Index and MSCI Europe IMI Index, its parent index. 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 4% on the gross total return variant on an annual basis, expressed as a percentage of performance. The index is reviewed on a quarterly basis coinciding with the May and November Semi-Annual Index Reviews and the February and August Quarterly Index Reviews of the Parent Index.

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