

MSCI EMU Climate Paris Aligned Filtered Index (EUR)

The MSCI EMU Climate Paris Aligned Filtered Index ("the Index") is based on the MSCI EMU Index ("Parent Index"), includes large and mid cap representation across the 10 Developed Markets countries in the EMU*. 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 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU Climate Paris Aligned Filtered	MSCI EMU
2023	17.05	18.78
2022	-14.64	-12.47
2021	23.76	22.16
2020	2.45	-1.02
2019	27.51	25.47
2018	-12.48	-12.71
2017	13.81	12.49
2016	4.72	4.37
2015	13.52	9.81
2014	6.06	4.32

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU Climate Paris Aligned Filtered	2.50	6.77	11.80	6.77	7.29	8.93	7.75	7.95		2.62	21.70	17.58	2.52
MSCI EMU	4.45	10.25	16.70	10.25	8.72	9.21	7.11	7.32		3.05	15.24	13.31	1.86

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

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU Climate Paris Aligned Filtered	0.96	2.47	17.68	16.11	17.92	15.56	0.44	0.54	0.55	0.56	36.77	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.60	15.65	18.36	16.06	0.54	0.54	0.50	0.51	38.07	2020-02-19–2020-03-18

¹ Last 12 months

² Based on monthly net returns data

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

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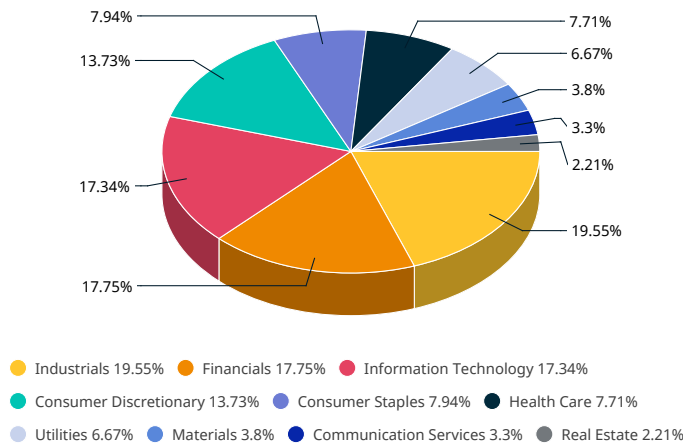
INDEX CHARACTERISTICS

	MSCI EMU Climate Paris Aligned Filtered	MSCI EMU
Number of Constituents	116	224
	Weight (%)	
Largest	7.45	6.76
Smallest	0.02	0.04
Average	0.86	0.45
Median	0.49	0.20

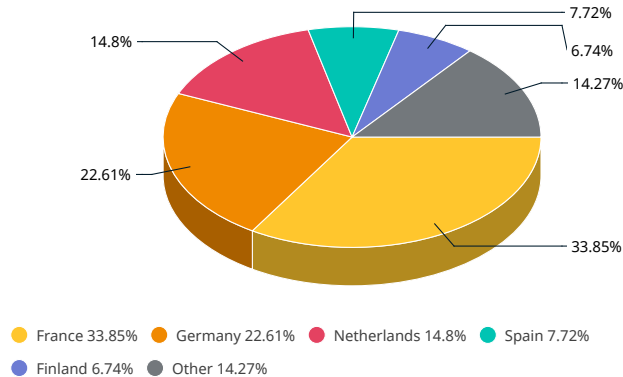
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	7.45	6.76	Info Tech
LVMH MOET HENNESSY	FR	4.96	4.33	Cons Discr
SAP	DE	4.65	3.54	Info Tech
SCHNEIDER ELECTRIC	FR	4.52	2.14	Industrials
SIEMENS	DE	3.16	2.53	Industrials
FERROVIAL	ES	2.56	0.36	Industrials
L'OREAL	FR	2.52	1.98	Cons Staples
ALLIANZ	DE	2.47	2.04	Financials
SANOFI	FR	2.29	1.95	Health Care
AKZO NOBEL	NL	2.06	0.22	Materials
Total		36.64	25.85	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* Developed Market countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

ABOUT MSCI

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