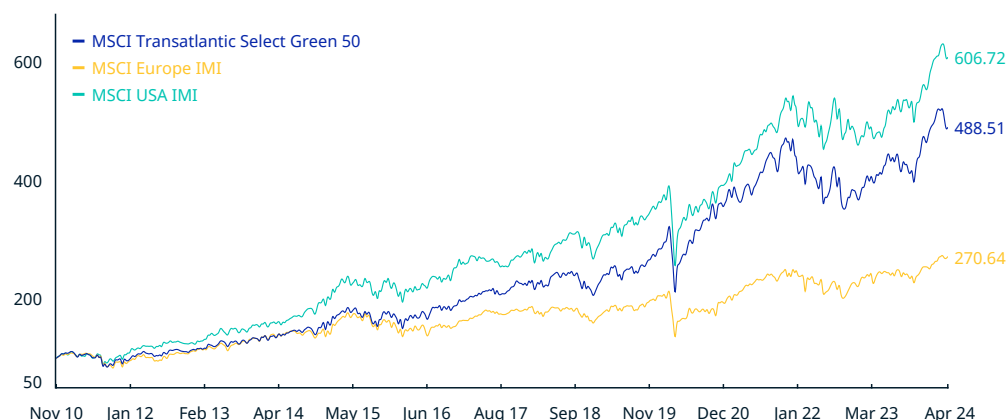


# MSCI Transatlantic Select Green 50 Index (EUR)

The MSCI Transatlantic Select Green 50 Index aims to represent the performance of the largest 50 stocks by free-float market capitalization from USA and Europe that offer products and services that contribute to an environmentally sustainable economy through efficient use of limited global natural resources. The MSCI Transatlantic Select Green 50 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.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2010 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Transatlantic Select Green 50	MSCI Europe IMI	MSCI USA IMI
2023	29.52	15.47	21.39
2022	-21.77	-11.25	-14.34
2021	27.16	24.95	35.15
2020	30.46	-2.33	10.51
2019	35.41	26.73	32.79
2018	-5.73	-11.27	-0.97
2017	13.15	11.35	5.92
2016	12.46	2.35	15.30
2015	9.14	9.92	11.43
2014	17.36	6.80	27.39
2013	19.08	21.20	26.87
2012	17.29	18.25	13.85
2011	-7.96	-9.12	4.00

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 24, 2010
MSCI Transatlantic Select Green 50	-5.84	0.45	17.62	2.97	7.93	14.03	13.32	12.53
MSCI Europe IMI	-0.90	4.84	10.60	6.21	7.00	7.47	6.74	7.69
MSCI USA IMI	-3.41	5.59	25.85	8.51	10.33	13.12	14.26	14.35

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 24, 2010	(%) Period YYYY-MM-DD
MSCI Transatlantic Select Green 50	8.47	18.67	18.59	16.02	0.43	0.77	0.85	0.86	34.84 2020-02-19–2020-03-23
MSCI Europe IMI	3.22	14.04	16.26	14.26	0.46	0.49	0.52	0.60	36.05 2020-02-19–2020-03-18
MSCI USA IMI	1.97	15.73	16.96	15.00	0.62	0.78	0.96	1.02	34.84 2020-02-19–2020-03-23

<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 Transatlantic Select Green 50 Index (EUR)

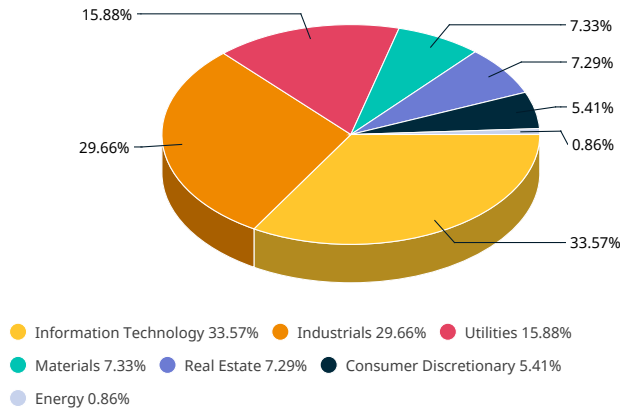
INDEX CHARACTERISTICS

MSCI Transatlantic Select Green 50	
Number of Constituents	49
Mkt Cap ( EUR Millions)	
Index	6,591,481.57
Largest	404,807.16
Smallest	40,972.90
Average	134,520.03
Median	92,811.64

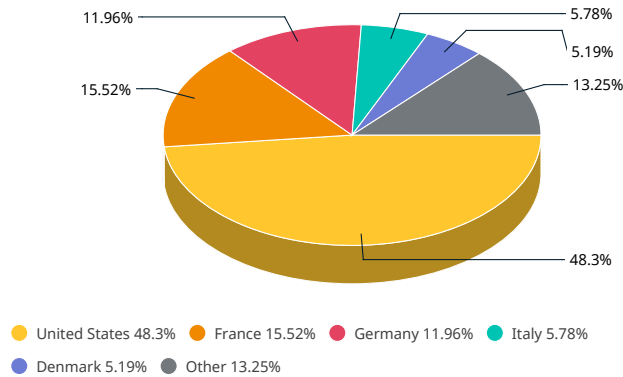
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap ( EUR Billions)	Index Wt. (%)	Sector
NVIDIA	US	404.81	6.14	Info Tech
SCHNEIDER ELECTRIC	FR	357.97	5.43	Industrials
SIEMENS	DE	350.42	5.32	Industrials
MICROSOFT CORP	US	327.80	4.97	Info Tech
VINCI	FR	326.38	4.95	Industrials
SALESFORCE	US	315.80	4.79	Info Tech
ENEL	IT	314.53	4.77	Utilities
ADVANCED MICRO DEVICES	US	309.89	4.70	Info Tech
SERVICENOW	US	216.32	3.28	Info Tech
BMW STAMM	DE	204.40	3.10	Cons Discr
Total		3,128.32	47.46	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI Transatlantic Select Green 50 Index was launched on Jun 04, 2021. 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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