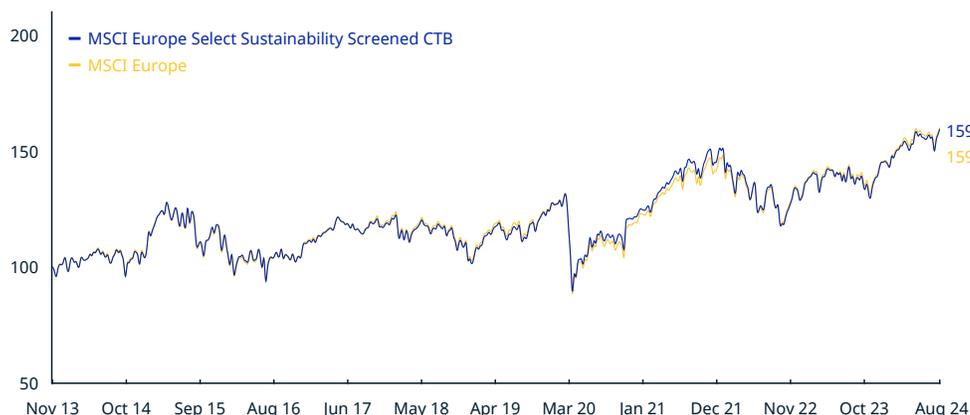


MSCI Europe Select Sustainability Screened CTB Index (EUR)

MSCI Europe Select Sustainability Screened CTB Index is designed to meet the minimum standards of the EU Climate Transition Benchmark (CTB) as per the EU Low Carbon Benchmark Regulations, reduce exposure to select indicators that are associated with adverse environmental or social impact, and increase exposure to companies participating in opportunities associated with products and services that have a positive impact to the society and the environment.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (NOV 2013 – AUG 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Select Sustainability Screened CTB	MSCI Europe
2023	13.12	12.73
2022	-14.74	-11.86
2021	23.00	22.39
2020	-3.14	-5.38
2019	23.52	22.24
2018	-13.34	-13.10
2017	6.96	7.28
2016	-1.64	-0.50
2015	6.79	5.47
2014	3.85	4.10

INDEX PERFORMANCE – PRICE RETURNS (%) (AUG 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Europe Select Sustainability Screened CTB	1.65	2.03	14.89	9.40	3.17	6.75	4.19	4.41	
MSCI Europe	1.39	1.36	14.38	9.58	4.25	6.61	4.18	4.45	

FUNDAMENTALS (AUG 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.01	16.46	14.55	2.22
3.12	15.28	13.61	2.13

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – AUG 30, 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 Europe Select Sustainability Screened CTB	1.00	1.22	9.80	14.14	15.48	14.04	0.16	0.44	0.34	0.36	34.35	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.36	13.65	15.52	14.00	0.24	0.43	0.34	0.36	35.45	2020-02-19–2020-03-18

¹ Last 12 months

² Based on monthly price returns data

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

MSCI Europe Select Sustainability Screened CTB Index (EUR)

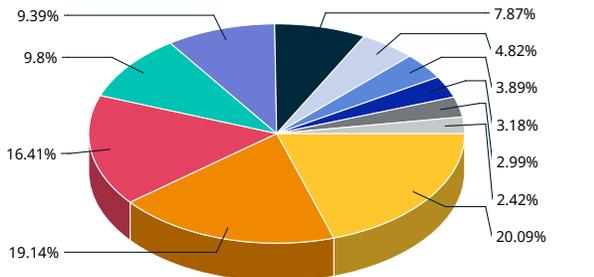
INDEX CHARACTERISTICS

	MSCI Europe Select Sustainability Screened CTB	MSCI Europe
Number of Constituents	332	417
	Weight (%)	
Largest	4.05	3.95
Smallest	0.00	0.02
Average	0.30	0.24
Median	0.18	0.10

TOP 10 CONSTITUENTS

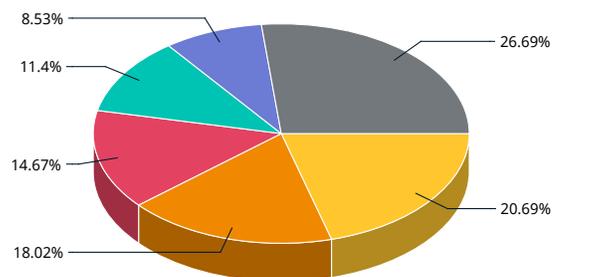
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVO NORDISK B	DK	4.05	3.95	Health Care
ASML HLDG	NL	3.18	3.12	Info Tech
ASTRAZENECA	GB	2.51	2.35	Health Care
NOVARTIS	CH	2.34	2.06	Health Care
ROCHE HOLDING GENUSS	CH	2.31	2.07	Health Care
SAP	DE	1.93	1.99	Info Tech
TOTALENERGIES	FR	1.88	1.29	Energy
LVMH MOET HENNESSY	FR	1.88	1.79	Cons Discr
HSBC HOLDINGS (GB)	GB	1.51	1.44	Financials
SCHNEIDER ELECTRIC	FR	1.43	1.20	Industrials
Total		23.02	21.26	

SECTOR WEIGHTS



- Financials 20.09%
- Health Care 19.14%
- Industrials 16.41%
- Consumer Discretionary 9.8%
- Consumer Staples 9.39%
- Information Technology 7.87%
- Materials 4.82%
- Utilities 3.89%
- Energy 3.18%
- Communication Services 2.99%
- Real Estate 2.42%

COUNTRY WEIGHTS



- United Kingdom 20.69%
- France 18.02%
- Switzerland 14.67%
- Germany 11.4%
- Netherlands 8.53%
- Other 26.69%

The MSCI Europe Select Sustainability Screened CTB Index was launched on Sep 16, 2022. 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.

ABOUT MSCI

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