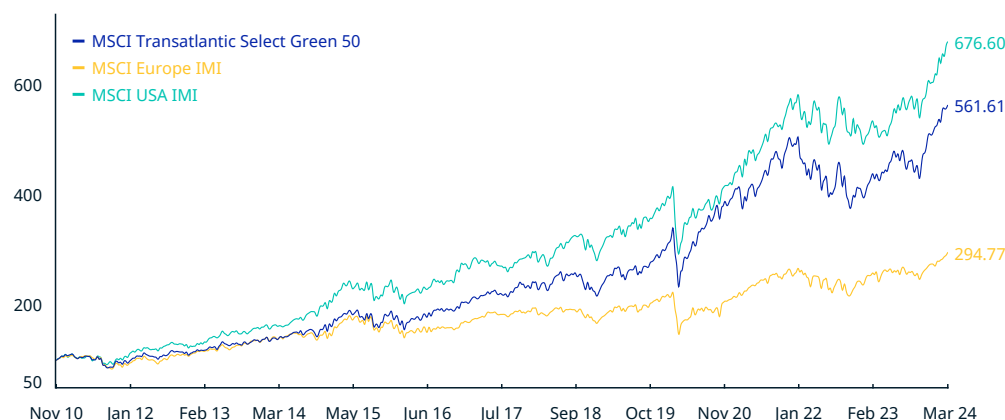


MSCI Transatlantic Select Green 50 Index (EUR)

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 – GROSS RETURNS (EUR) (NOV 2010 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Transatlantic Select Green 50	MSCI Europe IMI	MSCI USA IMI
2023	30.28	16.20	21.97
2022	-21.35	-10.70	-13.93
2021	27.74	25.63	35.70
2020	31.24	-1.85	11.10
2019	36.31	27.53	33.56
2018	-5.20	-10.73	-0.42
2017	13.79	11.97	6.53
2016	13.10	2.97	16.03
2015	9.73	10.46	12.11
2014	18.08	7.34	28.12
2013	19.92	21.88	27.63
2012	18.17	19.02	14.63
2011	-7.37	-8.57	4.61

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 24, 2010
MSCI Transatlantic Select Green 50	1.71	9.49	26.05	9.49	11.80	16.87	14.70	13.79
MSCI Europe IMI	4.10	7.33	15.00	7.33	8.80	9.13	7.61	8.43
MSCI USA IMI	3.45	12.47	30.08	12.47	13.13	15.39	15.22	15.39

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				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	18.31	18.33	15.88	0.64	0.92	0.94	0.94	34.80	2020-02-19–2020-03-23
MSCI Europe IMI	3.22	14.03	16.30	14.27	0.59	0.59	0.58	0.65	36.03	2020-02-19–2020-03-18
MSCI USA IMI	1.97	15.55	16.89	14.95	0.80	0.91	1.02	1.09	34.80	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

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

MSCI Transatlantic Select Green 50 Index (EUR)

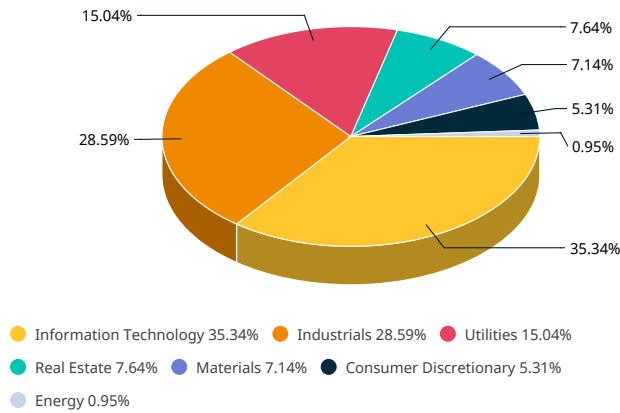
INDEX CHARACTERISTICS

MSCI Transatlantic Select Green 50	
Number of Constituents	49
Mkt Cap (EUR Millions)	
Index	7,012,765.70
Largest	419,118.56
Smallest	39,706.99
Average	143,117.67
Median	97,645.02

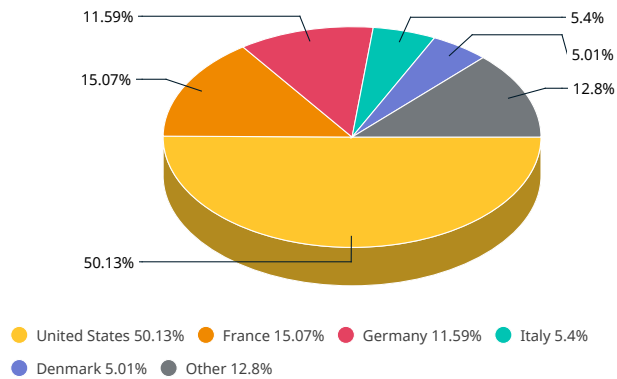
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
NVIDIA	US	419.12	5.98	Info Tech
SIEMENS	DE	352.54	5.03	Industrials
VINCI	FR	351.57	5.01	Industrials
MICROSOFT CORP	US	350.70	5.00	Info Tech
SALESFORCE	US	350.14	4.99	Info Tech
ADVANCED MICRO DEVICES	US	349.64	4.99	Info Tech
SCHNEIDER ELECTRIC	FR	348.90	4.98	Industrials
ENEL	IT	311.37	4.44	Utilities
INTEL CORP	US	280.59	4.00	Info Tech
SERVICENOW	US	235.50	3.36	Info Tech
Total		3,350.07	47.77	

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.

ABOUT MSCI

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