

# MSCI ACWI Quality EU CTB Index (USD)

The MSCI ACWI Quality EU CTB Index is based on the MSCI ACWI Quality Index, its parent index which captures large and mid-cap stocks across 23 Developed Market (DM) and 24 Emerging Markets (EM) countries\* exhibiting overall Quality style characteristics. The index is designed to represent the performance of a strategy that meets the minimum standards of the EU Climate Transition Benchmarks (EU CTB) and to exhibit higher Quality characteristics. The Quality investment style characteristics for index construction are defined using three variables: high return on equity (ROE), stable year-over-year earnings growth and low financial leverage.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – OCT 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI Quality EU CTB	MSCI ACWI Quality
2023	33.00	32.44
2022	-24.39	-23.70
2021	22.31	22.08
2020	25.09	24.87
2019	34.71	35.09
2018	-7.43	-7.37
2017	28.05	28.37
2016	5.46	5.53
2015	1.78	1.48
2014	8.51	8.22

## INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	
MSCI ACWI Quality EU CTB	-2.64	1.70	37.13	19.66	7.38	14.71	12.21	12.19	
MSCI ACWI Quality	-2.80	1.37	36.21	19.14	7.38	14.62	12.21	12.16	

## FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.27	26.87	22.97	8.67
1.38	25.85	22.39	8.51

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI Quality EU CTB	1.00	0.35	24.56	18.05	17.76	14.99	0.29	0.73	0.73	0.75	31.54	2021-12-27–2022-10-12
MSCI ACWI Quality	1.00	0.00	23.25	17.88	17.65	14.91	0.29	0.73	0.73	0.75	31.15	2021-12-27–2022-10-12

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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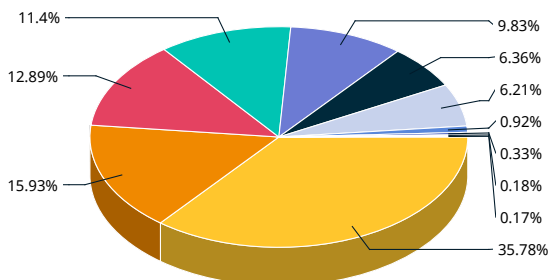
## INDEX CHARACTERISTICS

	MSCI ACWI Quality EU CTB	MSCI ACWI Quality
<b>Number of Constituents</b>	402	483
<b>Weight (%)</b>		
<b>Largest</b>	6.68	6.73
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.25	0.21
<b>Median</b>	0.07	0.04

## TOP 10 CONSTITUENTS

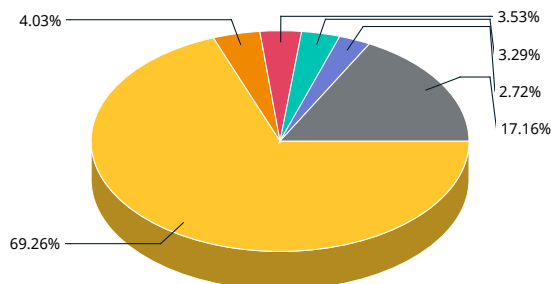
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	6.68	6.73	Info Tech
APPLE	US	5.68	5.68	Info Tech
META PLATFORMS A	US	5.51	5.55	Comm Svcs
MICROSOFT CORP	US	4.58	4.58	Info Tech
TAIWAN SEMICONDUCTOR MFG	TW	3.33	3.31	Info Tech
LILLY (ELI) & COMPANY	US	2.74	2.73	Health Care
VISA A	US	2.59	2.47	Financials
ALPHABET A	US	2.48	2.48	Comm Svcs
UNITEDHEALTH GROUP	US	2.17	2.10	Health Care
ALPHABET C	US	2.15	2.17	Comm Svcs
<b>Total</b>		<b>37.91</b>	<b>37.81</b>	

## SECTOR WEIGHTS



- Information Technology 35.78%
- Health Care 15.93%
- Communication Services 12.89%
- Industrials 11.4%
- Financials 9.83%
- Consumer Discretionary 6.36%
- Consumer Staples 6.21%
- Materials 0.92%
- Real Estate 0.33%
- Energy 0.18%
- Utilities 0.17%

## COUNTRY WEIGHTS



- United States 69.26%
- Taiwan 4.03%
- Switzerland 3.53%
- United Kingdom 3.29%
- India 2.72%
- Other 17.16%

\* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI Quality EU CTB Index was launched on Nov 27, 2024. 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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