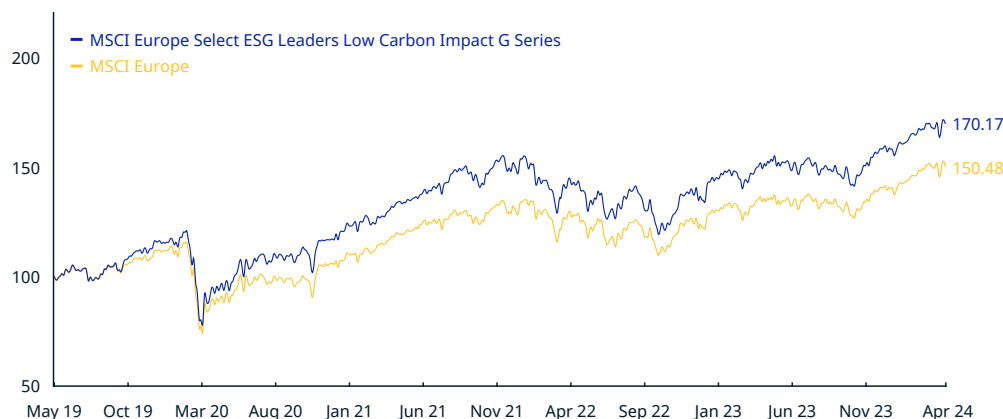


# MSCI Europe Select ESG Leaders Low Carbon Impact G Series Index (EUR)

The MSCI Europe Select ESG Leaders Low Carbon Impact G Series Index is based on the MSCI Europe Index, its parent index, and includes large and mid-cap securities across 15 Developed Markets (DM) in Europe. The Index aims to represent the performance of a set of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers and low carbon footprint. Additionally, security weights are tilted in proportion of the aggregate revenue from 6 Sustainable Impact themes: Alternative Energy, Energy Efficiency, Green Building, Major Disease Treatment, Nutrition, Pollution Prevention.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2019 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Select ESG Leaders Low Carbon Impact G Series	MSCI Europe
2023	18.47	15.83
2022	-13.10	-9.49
2021	28.14	25.13
2020	4.68	-3.32

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 28, 2019	FUNDAMENTALS (APR 30, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Select ESG Leaders Low Carbon Impact G Series	-0.01	5.37	12.30	6.88	8.50	na	na	11.39		2.98	17.52	15.17	2.44
MSCI Europe	-0.91	5.00	10.98	6.65	8.15	na	na	8.64		3.19	14.90	13.40	2.08

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 28, 2019 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 28, 2019	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Europe Select ESG Leaders Low Carbon Impact G Series	1.02	3.16	31.26	14.91	na	na	0.53	na	na	0.73	35.11	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.30	13.56	na	na	0.55	na	na	0.59	35.25	2020-02-19–2020-03-18

<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 Europe Select ESG Leaders Low Carbon Impact G Series Index (EUR)

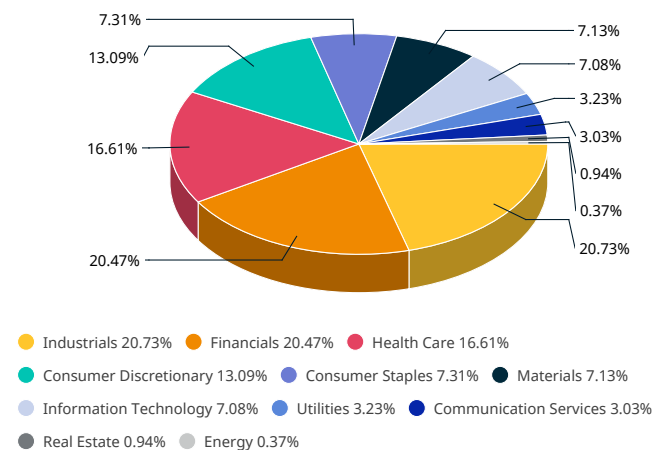
## INDEX CHARACTERISTICS

	MSCI Europe Select ESG Leaders Low Carbon Impact G Series	MSCI Europe
<b>Number of Constituents</b>	166	420
	Weight (%)	
<b>Largest</b>	5.66	3.93
<b>Smallest</b>	0.05	0.02
<b>Average</b>	0.60	0.24
<b>Median</b>	0.28	0.10

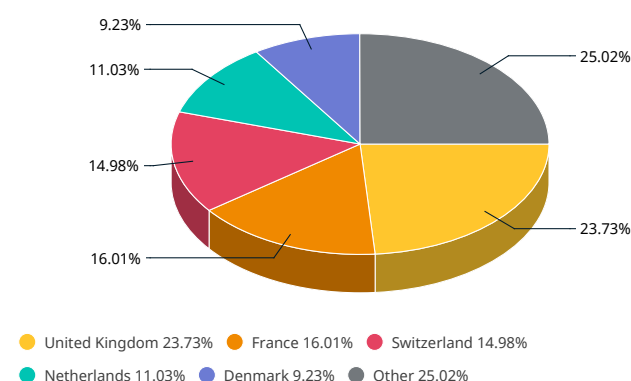
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASTRAZENECA	GB	5.66	2.18	Health Care
NOVO NORDISK B	DK	5.13	3.93	Health Care
SCHNEIDER ELECTRIC	FR	4.80	1.16	Industrials
ASML HLDG	NL	4.73	3.34	Info Tech
NOVARTIS	CH	4.70	1.85	Health Care
HSBC HOLDINGS (GB)	GB	3.65	1.55	Financials
ABB LTD	CH	2.57	0.73	Industrials
L'OREAL	FR	2.48	1.05	Cons Staples
FERRARI (IT)	IT	1.71	0.49	Cons Discr
RELX (GB)	GB	1.71	0.72	Industrials
<b>Total</b>		<b>37.14</b>	<b>17.00</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

\* DM countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

The MSCI Europe Select ESG Leaders Low Carbon Impact G Series Index was launched on Jan 31, 2020. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](https://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

