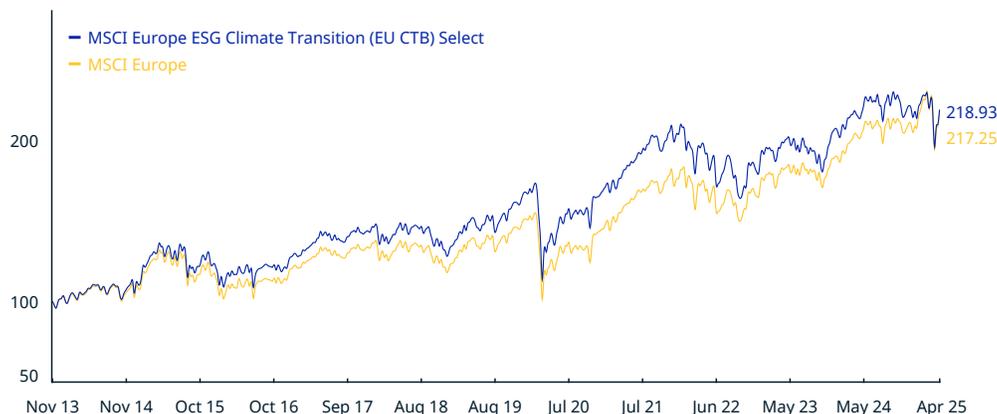


# MSCI Europe ESG Climate Transition (EU CTB) Select Index (EUR)

The MSCI Europe ESG Climate Transition (EU CTB) Select 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 is designed to exceed the minimum standards of the EU Climate Transition Benchmark (CTB) under the EU Benchmark Regulation (EU delegated acts).

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe ESG Climate Transition (EU CTB) Select	MSCI Europe
2024	3.36	8.59
2023	16.16	15.83
2022	-14.55	-9.49
2021	24.14	25.13
2020	1.39	-3.32
2019	28.85	26.05
2018	-9.60	-10.57
2017	11.54	10.24
2016	3.45	2.58
2015	11.55	8.22
2014	9.10	6.84

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	
MSCI Europe ESG Climate Transition (EU CTB) Select	0.71	-2.59	1.34	1.67	4.12	9.40	5.30	7.09	
MSCI Europe	-0.82	-1.34	6.94	5.04	8.31	11.98	5.52	7.02	

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.86	19.29	16.93	2.79
3.18	15.31	13.85	2.09

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2025)

	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 Europe ESG Climate Transition (EU CTB) Select	1.01	2.62	19.27	14.67	14.31	14.19	0.17	0.60	0.40	0.53	35.02	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.64	13.49	13.54	13.92	0.47	0.81	0.42	0.53	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 ESG Climate Transition (EU CTB) Select Index (EUR)

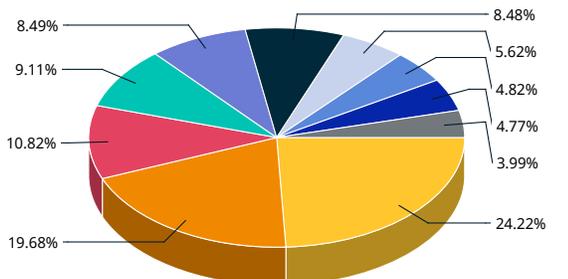
## INDEX CHARACTERISTICS

	MSCI Europe ESG Climate Transition (EU CTB) Select	MSCI Europe
<b>Number of Constituents</b>	150	399
	Weight (%)	
<b>Largest</b>	3.81	2.58
<b>Smallest</b>	0.00	0.02
<b>Average</b>	0.67	0.25
<b>Median</b>	0.40	0.11

## TOP 10 CONSTITUENTS

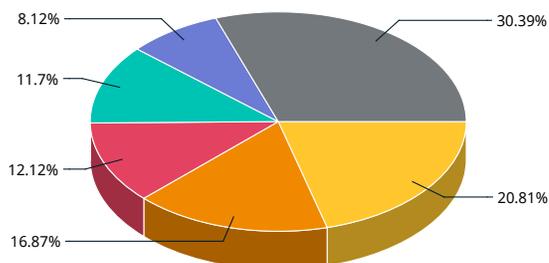
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SIEMENS	DE	3.81	1.48	Industrials
ASML HLDG	NL	3.46	2.22	Info Tech
SAP	DE	3.09	2.58	Info Tech
ASTRAZENECA	GB	2.63	1.89	Health Care
FERROVIAL	ES	2.59	0.20	Industrials
ABB LTD	CH	2.48	0.71	Industrials
NOVO NORDISK B	DK	2.32	1.81	Health Care
SWISSCOM	CH	2.30	0.15	Comm Svcs
SCHNEIDER ELECTRIC	FR	2.17	1.08	Industrials
GEBERIT	CH	2.10	0.20	Industrials
<b>Total</b>		<b>26.97</b>	<b>12.30</b>	

## SECTOR WEIGHTS



- Industrials 24.22%
- Financials 19.68%
- Health Care 10.82%
- Information Technology 9.11%
- Utilities 8.49%
- Consumer Discretionary 8.48%
- Materials 5.62%
- Communication Services 4.82%
- Consumer Staples 4.77%
- Real Estate 3.99%

## COUNTRY WEIGHTS



- Switzerland 20.81%
- United Kingdom 16.87%
- France 12.12%
- Germany 11.7%
- Netherlands 8.12%
- Other 30.39%

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

The MSCI Europe ESG Climate Transition (EU CTB) Select Index was launched on Apr 28, 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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