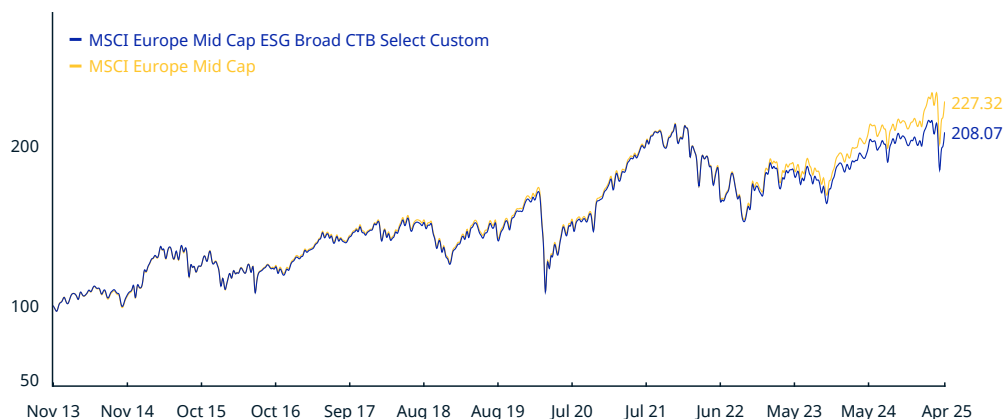


# MSCI Europe Mid Cap ESG Broad CTB Select Custom Index (EUR)

The MSCI Europe Mid Cap ESG Broad CTB Select Custom Index is based on the MSCI Europe Mid Cap Index, its parent index, and includes mid-cap securities across 15 Developed Markets (DM) in Europe. The index aims to maximize exposure to positive environmental, social and governance (ESG) factors while maintaining risk and return characteristics similar to those of the respective underlying market capitalization weighted indexes. Additionally, the index aims to exceed the minimum technical requirements laid out for EU Climate Transition Benchmarks in the 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 Mid Cap ESG Broad CTB Select Custom	MSCI Europe Mid Cap
2024	6.47	9.25
2023	12.15	14.19
2022	-20.29	-19.27
2021	22.41	21.60
2020	4.60	4.23
2019	29.61	29.97
2018	-13.55	-13.16
2017	14.76	14.42
2016	0.47	0.80
2015	14.28	15.10
2014	9.43	8.78

## 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		
MSCI Europe Mid Cap ESG Broad CTB Select Custom	0.85	-1.88	7.44	3.15	3.40	8.97	4.63	6.62	
MSCI Europe Mid Cap	1.35	0.93	12.13	6.33	6.37	10.72	5.61	7.45	

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.27	16.44	13.46	1.77
3.11	16.72	13.52	1.78

## 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 Mid Cap ESG Broad CTB Select Custom	1.00	0.92	36.80	16.16	15.47	15.49	0.13	0.55	0.34	0.47	37.41	2020-02-19–2020-03-23
MSCI Europe Mid Cap	1.00	0.00	10.83	15.99	15.29	15.50	0.30	0.66	0.40	0.52	38.01	2020-02-19–2020-03-23

<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 Mid Cap ESG Broad CTB Select Custom Index (EUR)

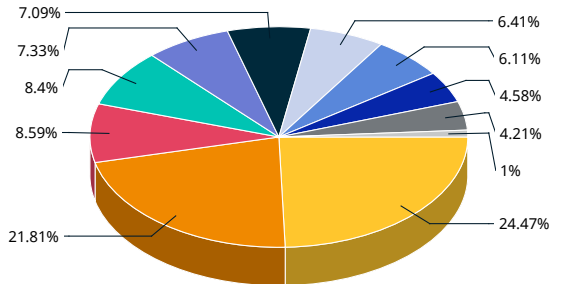
## INDEX CHARACTERISTICS

	MSCI Europe Mid Cap ESG Broad CTB Select Custom	MSCI Europe Mid Cap
<b>Number of Constituents</b>	204	216
	Weight (%)	
<b>Largest</b>	1.85	3.70
<b>Smallest</b>	0.10	0.12
<b>Average</b>	0.49	0.46
<b>Median</b>	0.42	0.40

## TOP 10 CONSTITUENTS

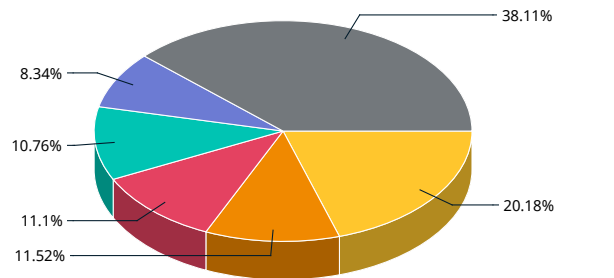
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
AERCAP HOLDINGS NV	NL	1.85	1.03	Industrials
COMMERZBANK	DE	1.57	1.25	Financials
SWISS PRIME SITE	CH	1.52	0.54	Real Estate
AVIVA	GB	1.52	1.00	Financials
GEBERIT	CH	1.38	1.16	Industrials
SWISS LIFE HOLDING	CH	1.30	1.43	Financials
ERSTE GROUP BANK	AT	1.29	1.04	Financials
NEXT	GB	1.28	0.96	Cons Discr
NN GROUP	NL	1.22	0.82	Financials
REDEIA CORP	ES	1.19	0.43	Utilities
<b>Total</b>		<b>14.14</b>	<b>9.65</b>	

## SECTOR WEIGHTS



- Financials 24.47%
- Industrials 21.81%
- Health Care 8.59%
- Consumer Discretionary 8.4%
- Communication Services 7.33%
- Materials 7.09%
- Consumer Staples 6.41%
- Real Estate 6.11%
- Utilities 4.58%
- Information Technology 4.21%
- Energy 1%

## COUNTRY WEIGHTS



- United Kingdom 20.18%
- Switzerland 11.52%
- France 11.1%
- Germany 10.76%
- Italy 8.34%
- Other 38.11%

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

The MSCI Europe Mid Cap ESG Broad CTB Select Custom Index was launched on Jun 02, 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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