

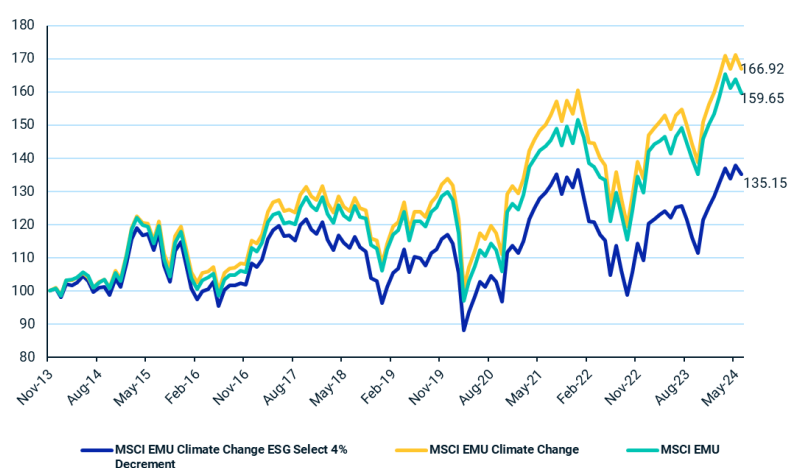
MSCI EMU Climate Change ESG Select 4% Decrement Index (EUR)

The MSCI EMU Climate Change ESG Select 4% Decrement Index is based on the MSCI EMU Climate Change ESG Select Index, its parent index, and includes large and mid-cap segments across 10 developed markets (DM) countries* in the EMU. The index is constructed based on the MSCI Climate Change Indexes methodology while incorporating additional business exclusion screens including Nuclear Weapons, Tobacco, Thermal Coal, Nuclear Power, Conventional Weapons and Unconventional Oil & Gas. Additionally, companies that not in compliance with the United Nations Global Compact principles are also excluded from the index. Only companies rated B and above are eligible for inclusion in the index. The index applies a constant markdown ('synthetic dividend') of 4% on an annual basis, expressed as a percentage of performance.

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

Cumulative index performance

EUR RETURNS NOVEMBER 2013 – JUNE 2024



Annual performance (%)

YEAR	MSCI EMU Climate Change ESG Sel 4% Dec	MSCI EMU Climate Change	MSCI EMU
2023	14.87	16.73	15.96
2022	-20.07	-16.66	-14.53
2021	20.34	21.96	20.14
2020	-2.86	-1.56	-2.73
2019	21.43	23.73	22.41
2018	-17.90	-15.14	-14.70
2017	8.20	10.54	10.09
2016	0.51	2.27	1.80
2015	6.55	8.82	7.67
2014	0.47	2.53	2.26

Index performance

EUR RETURNS (%) JUNE 28, 2024

INDEX	ANNUALIZED RETURNS							
	1 Month	3 Months	1 Year	Year to Date	3 Years	5 Years	10 Years	Since Nov 29, 2013
MSCI EMU Climate Change ESG Sel 4% Dec	-1.94	-1.28	8.01	7.77	1.44	4.17	2.77	2.89
MSCI EMU Climate Change	-2.42	-2.34	9.22	6.89	3.60	6.14	4.84	4.96
MSCI EMU	-2.61	-3.41	8.92	6.20	3.59	5.72	4.32	4.52

Index risk and return characteristics

(%) JUNE 28, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 29, 2013
MSCI EMU Climate Change ESG Sel 4% Dec	16.87	18.17	16.19	15.82
MSCI EMU Climate Change	16.42	18.16	16.19	15.82
MSCI EMU	15.88	18.02	16.13	15.76

*DM countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

MSCI EMU Climate Change ESG Select Index

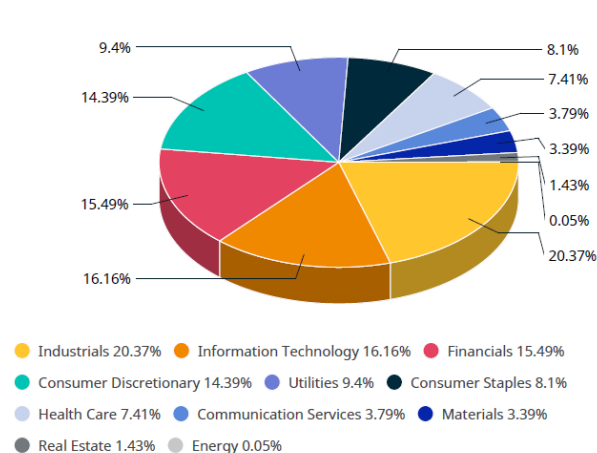
INDEX CHARACTERISTICS

	MSCI EMU Climate Change ESG Select Index	MSCI EMU
Number of Constituents	199	225
	Weight (%)	
Largest	8.40	7.49
Smallest	0.02	0.03
Average	0.50	0.44
Median	0.20	0.20

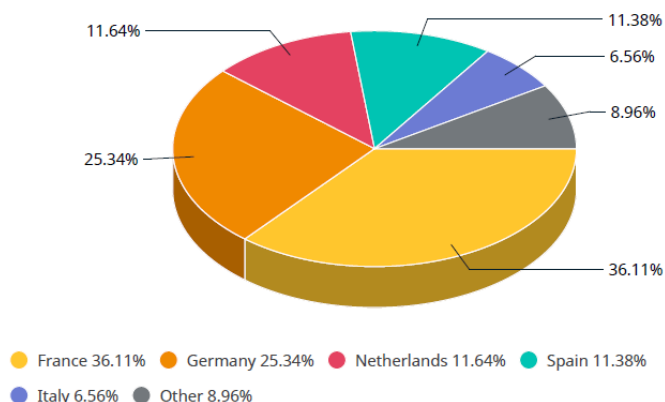
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	8.40	3.85	Info Tech
SCHNEIDER ELECTRIC	7.71	2.37	Industrials
LVMH MOET HENNESSY	4.78	3.82	Cons Discr
IBERDROLA	4.70	1.36	Utilities
ASML HLDG	3.44	7.49	Info Tech
SANOFI	2.70	1.99	Health Care
L'OREAL	2.53	1.92	Cons Staples
SIEMENS	2.20	2.57	Industrials
ALLIANZ	1.83	1.98	Financials
HERMES INTERNATIONAL	1.60	1.32	Cons Discr
Total	39.87	28.66	

Sector Weights



Country Weights



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