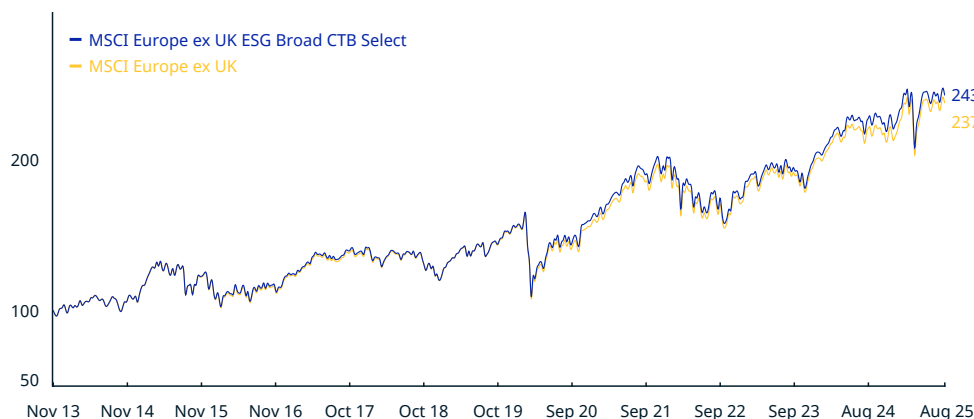


# MSCI Europe ex UK ESG Broad CTB Select Index (EUR)

The MSCI Europe ex UK ESG Broad CTB Select Index is based on the MSCI Europe ex UK Index, its parent index, and includes large and mid-cap securities across 14 of 15 Developed Markets (DM) countries\* in Europe (excluding the UK). 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 – AUG 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe ex UK ESG Broad CTB Select	MSCI Europe ex UK
2024	8.60	6.83
2023	17.76	17.57
2022	-13.51	-12.58
2021	24.93	24.44
2020	3.90	1.75
2019	27.42	27.10
2018	-11.61	-10.86
2017	11.57	11.40
2016	2.91	2.42
2015	10.85	10.67
2014	6.65	6.42

## INDEX PERFORMANCE – NET RETURNS (%) (AUG 29, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI Europe ex UK ESG Broad CTB Select	0.96	-0.09	5.26	9.12	12.83	10.60	7.52	7.84
MSCI Europe ex UK	1.09	-0.08	6.25	10.70	12.85	10.60	7.27	7.65

## FUNDAMENTALS (AUG 29, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.99	16.79	15.02	2.26
3.00	17.00	15.03	2.28

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – AUG 29, 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 ex UK ESG Broad CTB Select	0.99	0.68	25.76	12.21	14.31	13.85	0.82	0.67	0.55	0.58	33.73	2020-02-19–2020-03-18
MSCI Europe ex UK	1.00	0.00	3.58	12.24	14.27	13.91	0.82	0.67	0.54	0.57	34.47	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 ex UK ESG Broad CTB Select Index (EUR)

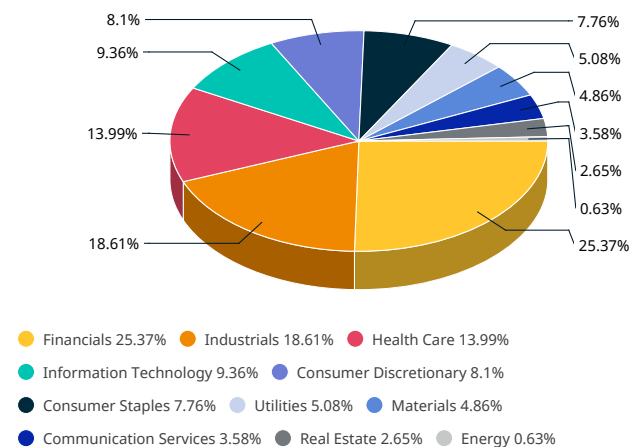
### INDEX CHARACTERISTICS

	MSCI Europe ex UK ESG Broad CTB Select	MSCI Europe ex UK
<b>Number of Constituents</b>	302	329
	<b>Weight (%)</b>	
<b>Largest</b>	3.23	3.01
<b>Smallest</b>	0.03	0.03
<b>Average</b>	0.33	0.30
<b>Median</b>	0.17	0.14

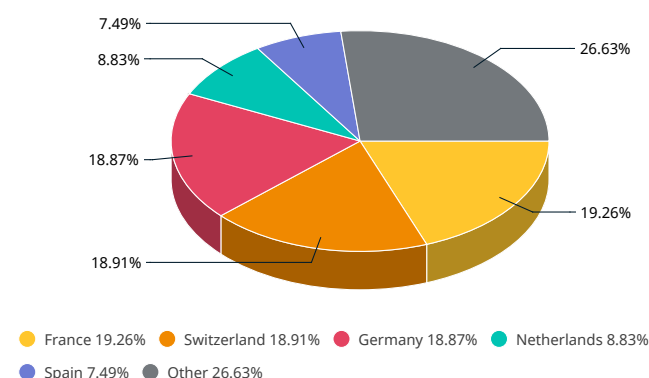
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	3.23	3.01	Info Tech
SAP	DE	3.12	2.90	Info Tech
NOVARTIS	CH	3.05	2.47	Health Care
SIEMENS	DE	2.26	2.16	Industrials
ALLIANZ	DE	2.23	1.67	Financials
ROCHE HOLDING GENUSS	CH	2.20	2.34	Health Care
SCHNEIDER ELECTRIC	FR	1.86	1.38	Industrials
NOVO NORDISK B	DK	1.83	1.86	Health Care
ABB LTD	CH	1.69	1.08	Industrials
IBERDROLA	ES	1.66	1.22	Utilities
<b>Total</b>		<b>23.13</b>	<b>20.09</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



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

The MSCI Europe ex UK ESG Broad CTB Select 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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