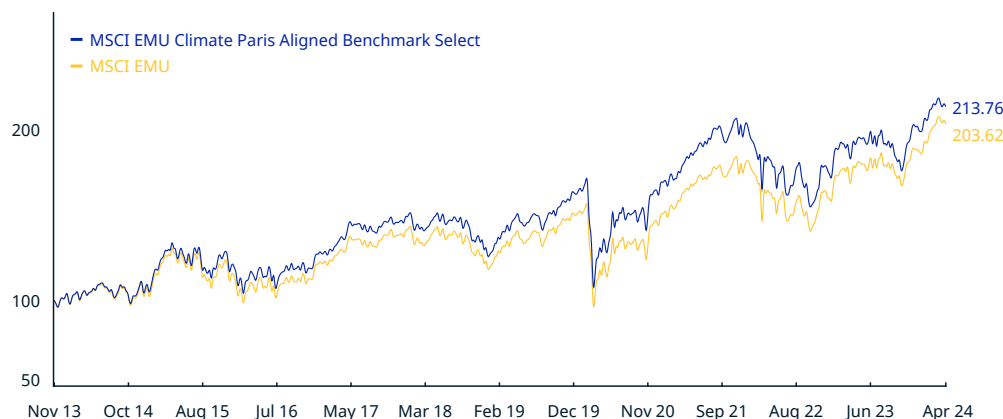


# MSCI EMU Climate Paris Aligned Benchmark Select Index (EUR)

The MSCI EMU Climate Paris Aligned Benchmark Select Index is based on the MSCI EMU Index, its parent index and includes large and mid-cap securities across 10 Developed Markets (DM) countries\* in the EMU. The index is designed to support investors seeking to reduce their exposure to transition and physical climate risks and who wish to pursue opportunities arising from the transition to a lower-carbon economy while aligning with the Paris Agreement requirements. The index exceeds the minimum standards of the EU Paris Aligned Benchmark.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU Climate Paris Aligned Benchmark Select	MSCI EMU
2023	17.15	18.78
2022	-15.38	-12.47
2021	21.95	22.16
2020	2.92	-1.02
2019	27.72	25.47
2018	-12.36	-12.71
2017	13.74	12.49
2016	4.44	4.37
2015	12.91	9.81
2014	6.19	4.32

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI EMU Climate Paris Aligned Benchmark Select	-2.14	3.77	9.53	5.87	5.24	7.25	7.26	7.55
MSCI EMU	-1.92	5.84	12.80	8.14	7.25	7.70	6.79	7.05

## FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.90	18.48	15.45	2.16
3.15	14.87	12.85	1.82

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2024)

	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 EMU Climate Paris Aligned Benchmark Select	0.96	2.35	11.29	16.18	17.91	15.62	0.31	0.45	0.52	0.54	36.88	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.60	15.70	18.29	16.08	0.44	0.47	0.48	0.50	38.07	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 EMU Climate Paris Aligned Benchmark Select Index (EUR)

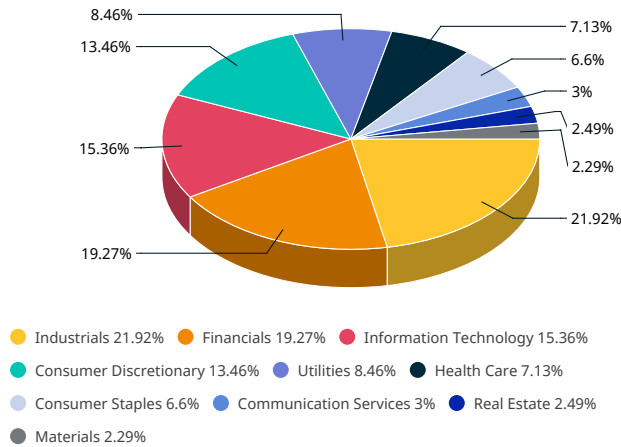
INDEX CHARACTERISTICS

	MSCI EMU Climate Paris Aligned Benchmark Select	MSCI EMU
Number of Constituents	155	224
	Weight (%)	
Largest	6.88	6.47
Smallest	0.01	0.04
Average	0.65	0.45
Median	0.37	0.20

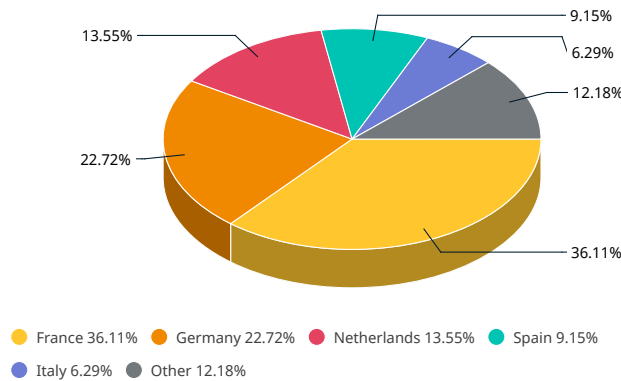
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.88	6.47	Info Tech
SCHNEIDER ELECTRIC	FR	4.70	2.26	Industrials
LVMH MOET HENNESSY	FR	4.49	4.12	Cons Discr
SAP	DE	4.13	3.42	Info Tech
SIEMENS	DE	2.77	2.58	Industrials
L'OREAL	FR	2.41	2.04	Cons Staples
ALLIANZ	DE	2.40	2.01	Financials
SANOFI	FR	2.25	2.04	Health Care
VINCI	FR	1.89	1.06	Industrials
AXA	FR	1.83	1.14	Financials
Total		33.74	27.13	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

## ABOUT MSCI

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