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ZKB Tracker Certificate on the MSCI Europe Net Total Return EUR Index



September 2024

The ZKB Tracker Certificate on the MSCI Europe Net Total Return EUR Index provides an efficient way to participate 1:1 in the performance of the MSCI Europe Net Total Return EUR Index.

The **MSCI Europe Net Total Return EUR Index** is a Euro-denominated equity index that tracks the performance of companies with high and medium market capitalization from European industrialized countries.

The MSCI Europe Net Total Return EUR Index covers equities from the following 15 European countries: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom.

The MSCI Europe Net Total Return EUR Index covers around 85% of the free float-adjusted equity market capitalization of the aforementioned European industrialized countries. On August 30, 2024, the index consisted of 417 stocks.

The composition of the index is reviewed on a quarterly basis and the weighting is based on the free float-adjusted market capitalization. Net dividends, i.e. after deduction of taxes, are reinvested.

Key Data

| | |
|-----------------------|-------------------------------|
| Underlying | MSCI Europe NTR EUR Index |
| Currency | EUR |
| Trading Unit | 1 Structured Product |
| Issue Price | EUR 100.00 |
| Subscription Deadline | 26 September 2024, 16:00h CET |
| Initial Fixing | 27 September 2024 |
| Maturity | Open end |
| Swiss Security Code | 121 825 670 |
| Symbol | MSCI4Z |
| Fee | 0.20% p.a. |

Top 10 Stocks

| Title | Domicile | Weight in % |
|--------------|----------|-------------|
| Novo Nordisk | DK | 4.0 |
| ASML | NL | 3.1 |
| Nestlé | CH | 2.5 |
| Astrazeneca | GB | 2.4 |
| Roche | CH | 2.1 |
| Novartis | CH | 2.1 |
| SAP | DE | 2.0 |
| Shell | GB | 2.0 |
| LVMH | FR | 1.8 |
| HSBC | GB | 1.4 |

Source: ZKB und MSCI, August 30, 2024

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