

# MSCI Euro Social Pillar Select 40 Index (EUR)

The MSCI Euro Social Pillar Select 40 Index (the 'Index') aims to represent the performance of a set of 40 companies from the European Economic and Monetary Union region with highest free-float adjusted market capitalization and which also have a robust Social Pillar Score relative to their sector peers.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (FEB 2014 – APR 2025)



## ANNUAL PERFORMANCE (%)

| Year | MSCI Euro Social Pillar Select 40 | MSCI EMU IMI |
|------|-----------------------------------|--------------|
| 2024 | 14.16                             | 6.10         |
| 2023 | 18.92                             | 15.50        |
| 2022 | -19.71                            | -14.99       |
| 2021 | 18.52                             | 20.24        |
| 2020 | -0.38                             | -2.09        |
| 2019 | 26.10                             | 22.74        |
| 2018 | -13.60                            | -15.18       |
| 2017 | 12.51                             | 11.43        |
| 2016 | 2.34                              | 1.74         |
| 2015 | 12.44                             | 9.11         |

## INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2025)

|                                   | 1 Mo  | 3 Mo | 1 Yr  | YTD  | ANNUALIZED |       |       |      | Since Feb 24, 2014 |
|-----------------------------------|-------|------|-------|------|------------|-------|-------|------|--------------------|
|                                   |       |      |       |      | 3 Yr       | 5 Yr  | 10 Yr |      |                    |
| MSCI Euro Social Pillar Select 40 | 0.90  | 1.97 | 15.56 | 8.86 | 12.31      | 11.08 | 5.56  | 6.82 |                    |
| MSCI EMU IMI                      | -0.16 | 0.04 | 6.32  | 7.01 | 7.85       | 10.57 | 3.76  | 4.73 |                    |

## FUNDAMENTALS (APR 30, 2025)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.07        | 17.03 | 14.80   | 2.30 |
| 3.07        | 15.48 | 13.44   | 1.79 |

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

|                                   | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since Feb 24, 2014 | MAXIMUM DRAWDOWN |                       |
|-----------------------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
|                                   |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| MSCI Euro Social Pillar Select 40 | 7.20                      | 15.51                               | 15.89 | 15.70 | 0.66                        | 0.66 | 0.39  | 0.49               | 35.94            | 2020-02-19–2020-03-18 |
| MSCI EMU IMI                      | 2.15                      | 15.43                               | 15.77 | 15.91 | 0.40                        | 0.63 | 0.28  | 0.35               | 38.24            | 2020-02-19–2020-03-18 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI Euro Social Pillar Select 40 Index (EUR)

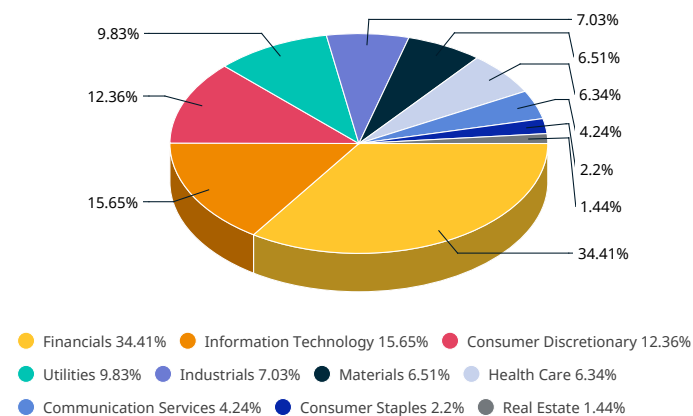
### INDEX CHARACTERISTICS

| MSCI Euro Social Pillar Select 40 |              |
|-----------------------------------|--------------|
| <b>Number of Constituents</b>     | 40           |
| Mkt Cap (EUR Millions)            |              |
| <b>Index</b>                      | 1,994,620.00 |
| <b>Largest</b>                    | 122,196.87   |
| <b>Smallest</b>                   | 17,548.66    |
| <b>Average</b>                    | 49,865.50    |
| <b>Median</b>                     | 33,291.59    |

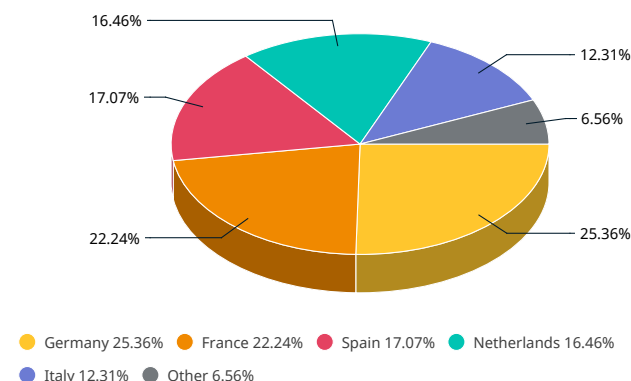
### TOP 10 CONSTITUENTS

|                         | Country | Float Adj Mkt Cap (EUR Billions) | Index Wt. (%) | Sector      |
|-------------------------|---------|----------------------------------|---------------|-------------|
| IBERDROLA               | ES      | 122.20                           | 6.13          | Utilities   |
| ALLIANZ                 | DE      | 113.66                           | 5.70          | Financials  |
| MUENCHENER RUECKVERSICH | DE      | 106.37                           | 5.33          | Financials  |
| AIR LIQUIDE             | FR      | 106.32                           | 5.33          | Materials   |
| AXA                     | FR      | 97.36                            | 4.88          | Financials  |
| SAP                     | DE      | 94.17                            | 4.72          | Info Tech   |
| UNICREDIT               | IT      | 94.07                            | 4.72          | Financials  |
| INTESA SANPAOLO         | IT      | 93.66                            | 4.70          | Financials  |
| ESSILORLUXOTTICA        | FR      | 88.07                            | 4.42          | Health Care |
| ASML HLDG               | NL      | 83.50                            | 4.19          | Info Tech   |
| <b>Total</b>            |         | <b>999.37</b>                    | <b>50.10</b>  |             |

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



The MSCI Euro Social Pillar Select 40 Index was launched on Apr 20, 2023. 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.

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