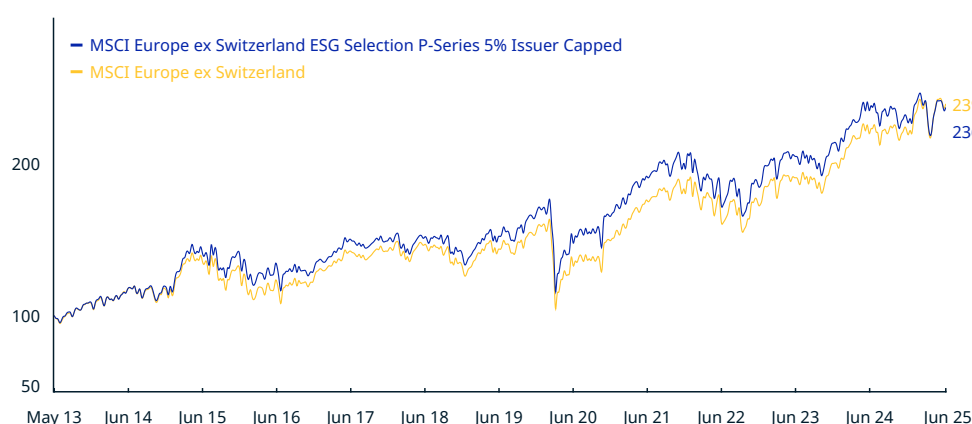


# MSCI Europe ex Switzerland ESG Selection P-Series 5% Issuer Capped Index (EUR)

The MSCI Europe ex Switzerland ESG Selection P-Series 5% Issuer Capped Index is based on the MSCI Europe ex Switzerland Index and aims to capture large and mid-cap representation across 14 of 15 Developed Markets (DM) countries in Europe\* (excluding Switzerland). The index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers and aims to include the best-in-class companies from an ESG perspective. The Index targets sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. Overall, the Index targets a coverage of 50% of the underlying Parent Index. The Index aims to avoid concentration by capping issuers within the Index to a maximum weight of 5%.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2013 – JUN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe ex Switzerland ESG Selection P-Series 5% Issuer Capped	MSCI Europe ex Switzerland
2024	6.16	9.32
2023	16.22	16.58
2022	-10.62	-8.83
2021	22.10	24.52
2020	-0.66	-4.34
2019	26.30	24.65
2018	-9.88	-11.47
2017	9.41	10.62
2016	0.69	3.36
2015	13.98	7.63
2014	7.05	5.77

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Europe ex Switzerland ESG Selection P-Series 5% Issuer Capped	-1.62	1.64	0.77	4.20	10.64	9.31	5.63	7.40	
MSCI Europe ex Switzerland	-1.11	3.11	8.56	9.04	13.79	12.10	6.19	7.49	

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.98	16.93	15.05	2.34
3.14	15.60	13.92	2.00

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – JUN 30, 2025)

				ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2013	(%)	Period YYYY-MM-DD
MSCI Europe ex Switzerland ESG Selection P-Series 5% Issuer Capped	0.98	2.03	20.95	13.60	14.46	14.37	0.61	0.59	0.42	0.55	35.29	2020-02-19—2020-03-18
MSCI Europe ex Switzerland	1.00	0.00	3.76	13.19	14.27	14.65	0.84	0.77	0.45	0.55	37.21	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 Switzerland ESG Selection P-Series 5% Issuer Capped Index (EUR)

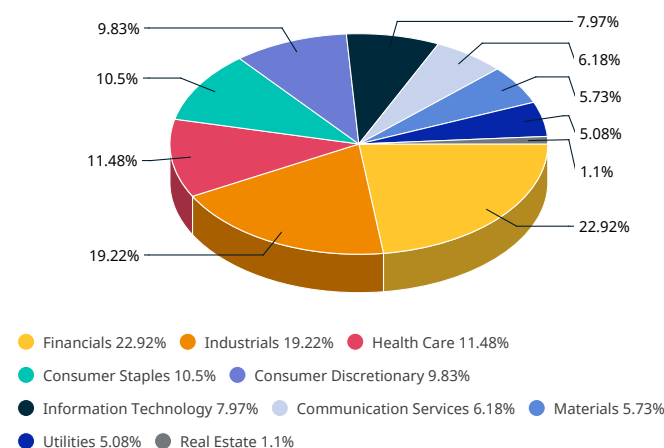
## INDEX CHARACTERISTICS

	MSCI Europe ex Switzerland ESG Selection P-Series 5% Issuer Capped	MSCI Europe ex Switzerland
<b>Number of Constituents</b>	197	359
	<b>Weight (%)</b>	
<b>Largest</b>	5.29	2.96
<b>Smallest</b>	0.05	0.02
<b>Average</b>	0.51	0.28
<b>Median</b>	0.23	0.12

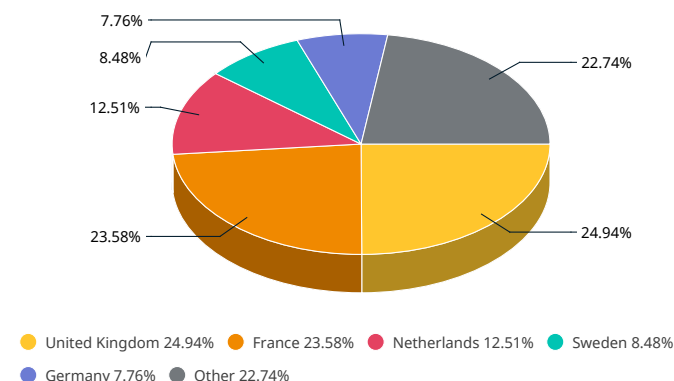
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	5.29	2.93	Info Tech
NOVO NORDISK B	DK	4.12	2.09	Health Care
ASTRAZENECA	GB	3.98	2.01	Health Care
HSBC HOLDINGS (GB)	GB	3.95	2.00	Financials
UNILEVER PLC (GB)	GB	2.81	1.42	Cons Staples
SCHNEIDER ELECTRIC	FR	2.68	1.36	Industrials
LVMH MOET HENNESSY	FR	2.66	1.34	Cons Discr
AIR LIQUIDE	FR	2.20	1.11	Materials
SPOTIFY TECHNOLOGY	SE	2.18	1.10	Comm Srvcs
IBERDROLA	ES	2.05	1.04	Utilities
<b>Total</b>		<b>31.93</b>	<b>16.41</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



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

## ABOUT MSCI

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