# MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40 Index (EUR)

The MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40 Index (the 'Index') is is based on its parent index, MSCI EMU index, which captures large and mid-cap securities across 10 Developed Markets countries in the EMU\*. 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 with a high exposure to sustainable investment.

For a complete description of the index methodology, please see Index methodology - MSCI.

# CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (FEB 2015 – SEP 2025)



# **ANNUAL PERFORMANCE (%)**

MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40	MSCI EMU IMI
21.08	8.72
18.77	18.33
-19.60	-12.94
20.61	22.28
0.92	-0.39
32.57	25.76
-10.94	-13.25
16.53	13.79
4.81	4.24
	Ratings Screened Sustainable Tilt Select 40 21.08 18.77 -19.60 20.61 0.92 32.57 -10.94 16.53

# INDEX PERFORMANCE - NET RETURNS (%) (SEP 30, 2025)

# **FUNDAMENTALS (SEP 30, 2025)**

						ANNU	ALIZED					
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	<sup>10 Yr</sup> F	Since eb 27, 2015	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU ESG Ratings Screened Sustainable Tilt	1.46	2.97	15.10	14.45	21.70	11.38	9.25	7.87	2.83	18.35	15.33	2.23
Select 40									2.95	17.40	14.46	2.02
MSCI EMU IMI	2.65	4.04	15.52	17.87	19.56	12.79	8.31	6.79				

# INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2015 - SEP 30, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Feb 27, 2015	(%)	Period YYYY-MM-DD	
MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40	0.95	4.95	42.09	13.33	15.93	15.35	1.33	0.66	0.62	0.53	35.25	2020-02-19-2020-03-18	
MSCI EMU IMI	1.00	0.00	2.87	12.54	15.60	15.53	1.25	0.75	0.56	0.47	38.20	2020-02-19-2020-03-18	
	1 Last 12 months 2 Based on monthly net returns data 3 Based on FMMI FLIRIBOR 1M from Sen 1 2021 & on ICF LIBOR 1M prior that date												



# MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40 Index (EUR)

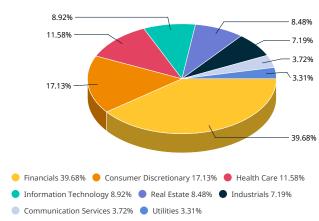
#### **INDEX CHARACTERISTICS**

	MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40	MSCI EMU IMI					
Number of	40	592					
Constituents							
	Weight (%)						
Largest	8.50	5.07					
Smallest	0.89	0.00					
Average	2.50	0.17					
Median	1.81	0.03					

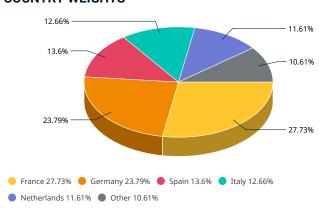
## **TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ALLIANZ	DE	8.50	2.15	Financials
UNICREDIT	IT	5.57	1.40	Financials
ESSILORLUXOTTICA	FR	5.12	1.29	Health Care
ARGEN X	BE	5.02	0.59	Health Care
PROSUS N	NL	4.83	1.22	Cons Discr
AXA	FR	4.44	1.12	Financials
FERROVIAL	ES	4.41	0.39	Industrials
SAP	DE	4.31	3.70	Info Tech
HERMES INTERNATIONAL	FR	4.07	1.03	Cons Discr
VONOVIA	DE	3.51	0.31	Real Estate
Total		49.78	13.19	

### **SECTOR WEIGHTS**



# **COUNTRY WEIGHTS**



The MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40 Index was launched on Aug 08, 2024. 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.



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

SEP 30, 2025 Index Factsheet

# ABOUT MSCI

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