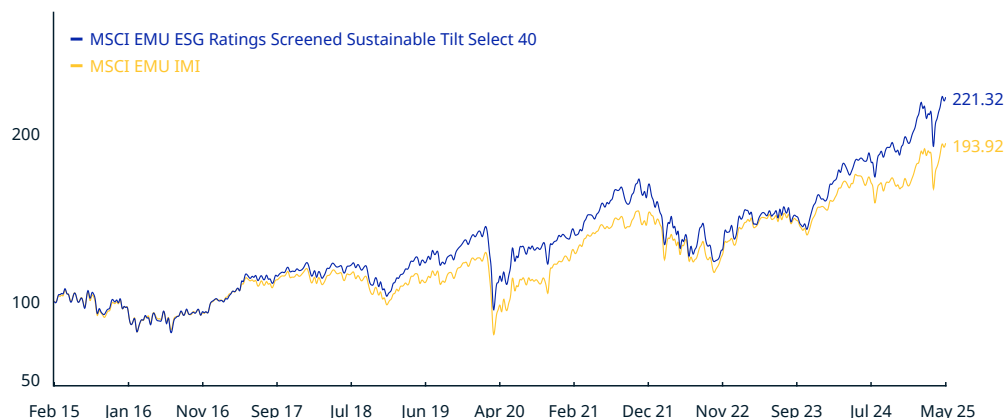


# MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40 Index (EUR)

The MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40 Index (the 'Index') is 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 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40	MSCI EMU IMI
2024	21.08	8.72
2023	18.77	18.33
2022	-19.60	-12.94
2021	20.61	22.28
2020	0.92	-0.39
2019	32.57	25.76
2018	-10.94	-13.25
2017	16.53	13.79
2016	4.81	4.24

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Feb 27, 2015
MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40	4.00	3.40	21.86	13.44	16.56	12.67	8.04	8.05
MSCI EMU IMI	5.70	2.94	11.81	13.95	12.38	13.20	6.60	6.67

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.97	17.99	15.05	1.99
3.04	16.64	14.15	1.86

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2015 – MAY 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 27, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40	0.95	4.98	50.46	16.61	16.01	15.85	0.85	0.74	0.54	0.54	35.25	2020-02-19–2020-03-18
MSCI EMU IMI	1.00	0.00	2.15	15.57	15.78	15.97	0.66	0.78	0.45	0.46	38.20	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 ESG Ratings Screened Sustainable Tilt Select 40 Index (EUR)

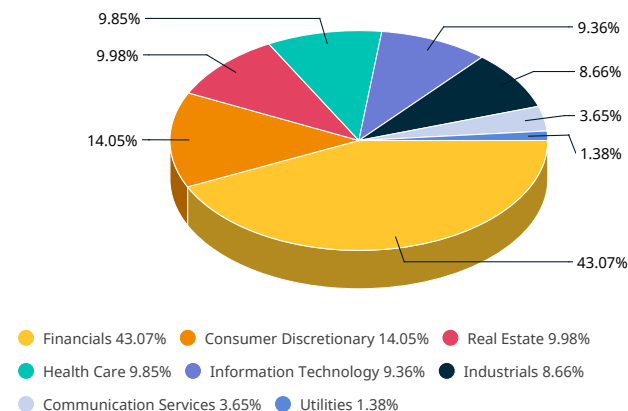
### INDEX CHARACTERISTICS

	MSCI EMU ESG Ratings Screened Sustainable Tilt Select 40	MSCI EMU IMI
<b>Number of Constituents</b>	40	585
	<b>Weight (%)</b>	
<b>Largest</b>	8.41	4.47
<b>Smallest</b>	0.81	0.00
<b>Average</b>	2.50	0.17
<b>Median</b>	1.89	0.03

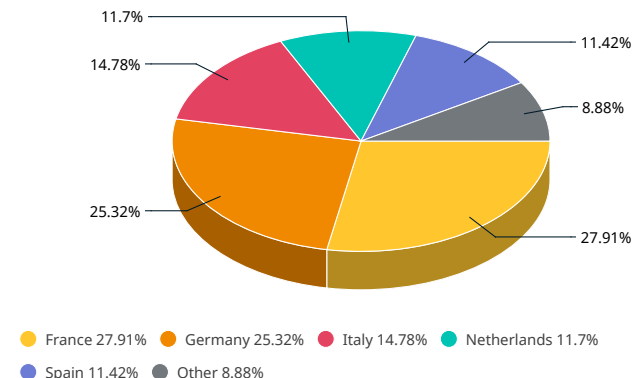
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ALLIANZ	DE	8.41	2.17	Financials
UNICREDIT	IT	4.93	1.27	Financials
HERMES INTERNATIONAL	FR	4.81	1.24	Cons Discr
INTESA SANPAOLO	IT	4.64	1.20	Financials
AXA	FR	4.60	1.18	Financials
ESSILORLUXOTTICA	FR	4.55	1.17	Health Care
SAP	DE	4.28	4.47	Info Tech
VONOVIA	DE	4.00	0.34	Real Estate
FERROVIAL	ES	3.99	0.34	Industrials
PROSUS N	NL	3.86	1.00	Cons Discr
<b>Total</b>		<b>48.07</b>	<b>14.38</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



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

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.

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