# **MSCI EMU Climate Change ESG Select Index (EUR)**

The MSCI EMU Climate Change ESG Select Index is based on the MSCI EMU Index, its parent index, and includes large and mid-cap securities across 10 Developed Markets (DM) in EMU. The index aims to incorporate additional business exclusion screens including Nuclear Weapons, Tobacco, Thermal Coal, Nuclear Power and Unconventional Oil & Gas. Additionally, companies that not in compliance with the United Nations Global Compact principles are also excluded from the index. Only companies rated BB and above are eligible for inclusion in the index. The index is finally diversified by capping issuers in the index at 10%.

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

# CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (NOV 2013 – NOV 2025)



### **ANNUAL PERFORMANCE (%)**

Year	MSCI EMU Climate Change ESG Select	MSCI EMU
2024	13.60	9.49
2023	19.61	18.78
2022	-16.77	-12.47
2021	25.32	22.16
2020	1.29	-1.02
2019	26.45	25.47
2018	-14.48	-12.71
2017	12.67	12.49
2016	4.67	4.37
2015	10.96	9.81
2014	4.63	4.32

### INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

FUNDAMENTALS	(NOV 28, 2025)

					ANNUALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr <sub>N</sub>	Since lov 26, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU Climate Change ESG Select	-0.15	4.56	15.56	13.99	14.10	10.49	7.01	7.82	2.83	17.92	15.58	2.34
MSCI EMU	0.28	5.61	22.51	20.84	14.85	11.37	7.26	7.89	2.89	17.33	14.77	2.12

ANNUALIZED

# INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 - NOV 28, 2025)

				ANNUAL	IZED 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 Nov 26, 2013	(%)	Period YYYY-MM-DD	
MSCI EMU Climate Change ESG Select	1.00	2.06	16.46	11.96	14.29	15.42	0.92	0.66	0.48	0.53	36.78	2020-02-19—2020-03-18	
MSCI EMU	1.00	0.00	3.65	11.36	13.50	15.24	1.02	0.75	0.50	0.54	38.07	2020-02-19-2020-03-18	
	1 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 Climate Change ESG Select Index (EUR)

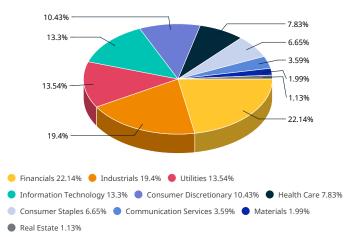
#### **INDEX CHARACTERISTICS**

	MSCI EMU Climate Change ESG Select	MSCI EMU					
Number of	179	223					
Constituents							
	Weight (%)						
Largest	7.30	5.75					
Smallest	0.02	0.03					
Average	0.56	0.45					
Median	0.22	0.22					

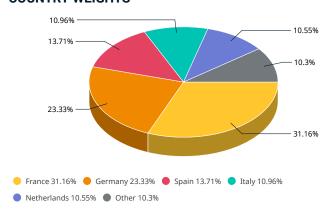
#### **TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	7.30	3.57	Info Tech
SCHNEIDER ELECTRIC	FR	7.02	2.08	Industrials
IBERDROLA	ES	6.38	1.89	Utilities
ENEL	IT	3.91	1.19	Utilities
LVMH MOET HENNESSY	FR	3.39	2.61	Cons Discr
ASML HLDG	NL	2.77	5.75	Info Tech
SIEMENS	DE	2.46	2.85	Industrials
ALLIANZ	DE	2.23	2.36	Financials
SANOFI	FR	2.21	1.55	Health Care
ESSILORLUXOTTICA	FR	2.12	1.52	Health Care
Total		39.80	25.37	

#### **SECTOR WEIGHTS**



## **COUNTRY WEIGHTS**



The MSCI EMU Climate Change ESG Select Index was launched on Dec 13, 2019. 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.

NOV 28, 2025 Index Factsheet

# **ABOUT MSCI**

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit <a href="https://www.msci.com">www.msci.com</a>.

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