

MSCI EMU Select ESG Screened Index (EUR)

The MSCI EMU Select ESG Screened Index is based on the MSCI EMU Index, its parent index, which includes large and mid-cap securities across the 10 Developed Markets countries in the EMU*. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2015 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU Select ESG Screened	MSCI EMU
2023	19.83	18.78
2022	-13.52	-12.47
2021	22.63	22.16
2020	0.22	-1.02
2019	24.92	25.47
2018	-13.28	-12.71
2017	12.20	12.49
2016	4.63	4.37

INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI EMU Select ESG Screened	-3.48	-0.95	20.59	7.70	4.29	7.36	na	5.71	
MSCI EMU	-3.33	-0.77	20.23	7.94	4.43	7.09	na	5.73	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.31	14.23	12.69	1.81
3.25	14.38	12.69	1.79

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU Select ESG Screened	0.99	0.73	6.07	15.78	17.80	na	0.21	0.43	na	0.41	37.12	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.08	15.64	18.04	na	0.22	0.41	na	0.41	38.07	2020-02-19–2020-03-18

¹ Last 12 months

² Based on monthly net returns data

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

MSCI EMU Select ESG Screened Index (EUR)

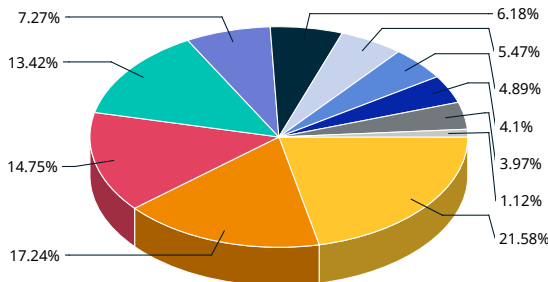
INDEX CHARACTERISTICS

	MSCI EMU Select ESG Screened	MSCI EMU
Number of Constituents	205	220
Weight (%)		
Largest	5.24	4.88
Smallest	0.04	0.04
Average	0.49	0.45
Median	0.20	0.21

TOP 10 CONSTITUENTS

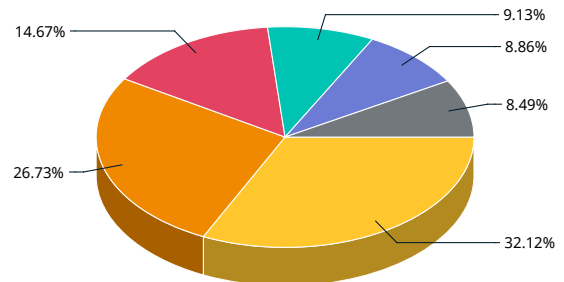
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	5.24	4.88	Info Tech
SAP	DE	4.73	4.41	Info Tech
LVMH MOET HENNESSY	FR	3.56	3.30	Cons Discr
SIEMENS	DE	3.39	2.66	Industrials
SCHNEIDER ELECTRIC	FR	3.24	2.55	Industrials
TOTALENERGIES	FR	2.51	2.43	Energy
ALLIANZ	DE	2.35	2.23	Financials
SANOFI	FR	2.24	2.18	Health Care
DEUTSCHE TELEKOM	DE	1.97	1.91	Comm Srvcs
AIR LIQUIDE	FR	1.93	1.87	Materials
Total		31.15	28.42	

SECTOR WEIGHTS



- Financials 21.58%
- Industrials 17.24%
- Consumer Discretionary 14.75%
- Information Technology 13.42%
- Health Care 7.27%
- Consumer Staples 6.18%
- Utilities 5.47%
- Communication Services 4.89%
- Materials 4.1%
- Energy 3.97%
- Real Estate 1.12%

COUNTRY WEIGHTS



- France 32.12%
- Germany 26.73%
- Netherlands 14.67%
- Spain 9.13%
- Italy 8.86%
- Other 8.49%

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

The MSCI EMU Select ESG Screened Index was launched on Apr 21, 2021. 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.

ABOUT MSCI

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