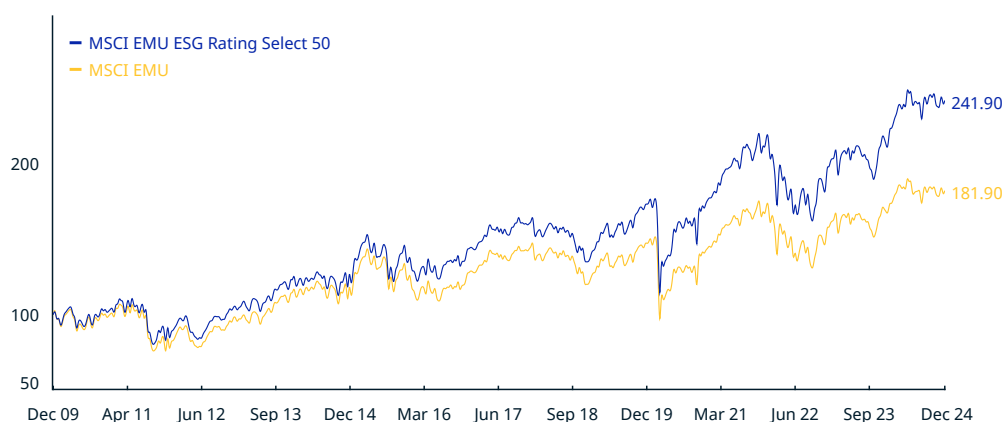


# MSCI EMU ESG Rating Select 50 Index (EUR)

The MSCI EMU ESG Rating Select 50 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 selection of securities from the corresponding Parent Index, that have a relatively large free-float adjusted market capitalization as well as high Environmental, Social and Governance (ESG) scores relative to their peers. The index excludes companies that are associated with business that have high negative social impact as well as those with a high negative environmental impact. The indexes are further diversified by capping issuers, to avoid concentration.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (DEC 2009 – DEC 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU ESG Rating Select 50	MSCI EMU
2024	11.36	6.86
2023	19.41	15.96
2022	-16.28	-14.53
2021	24.35	20.14
2020	0.98	-2.73
2019	28.10	22.41
2018	-14.28	-14.70
2017	9.31	10.09
2016	4.81	1.80
2015	9.70	7.67
2014	1.83	2.26
2013	19.79	20.32
2012	15.45	15.39
2011	-13.35	-17.48

## INDEX PERFORMANCE – PRICE RETURNS (%) (DEC 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 27, 2009
					3 Yr	5 Yr	10 Yr		
MSCI EMU ESG Rating Select 50	1.47	-2.11	11.36	11.36	3.64	6.93	6.79	7.72	
MSCI EMU	1.36	-2.19	6.86	6.86	1.93	4.36	4.54	6.47	

## FUNDAMENTALS (DEC 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.04	14.60	13.39	1.97
3.22	14.57	12.87	1.79

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2009 – DEC 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 27, 2009	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU ESG Rating Select 50	0.95	2.98	32.66	15.95	18.03	16.03	0.16	0.40	0.47	0.53	38.35	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	2.40	15.33	18.02	16.02	0.05	0.26	0.33	0.45	38.11	2020-02-19–2020-03-18

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

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

## MSCI EMU ESG Rating Select 50 Index (EUR)

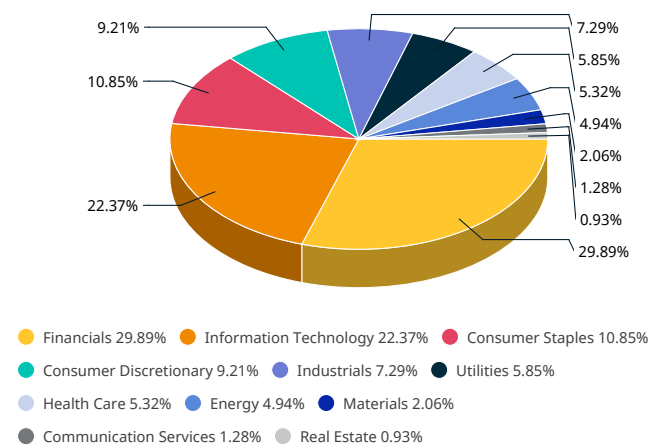
### INDEX CHARACTERISTICS

	MSCI EMU ESG Rating Select 50	MSCI EMU
<b>Number of Constituents</b>	50	221
	<b>Weight (%)</b>	
<b>Largest</b>	8.43	5.27
<b>Smallest</b>	0.58	0.04
<b>Average</b>	2.00	0.45
<b>Median</b>	1.39	0.20

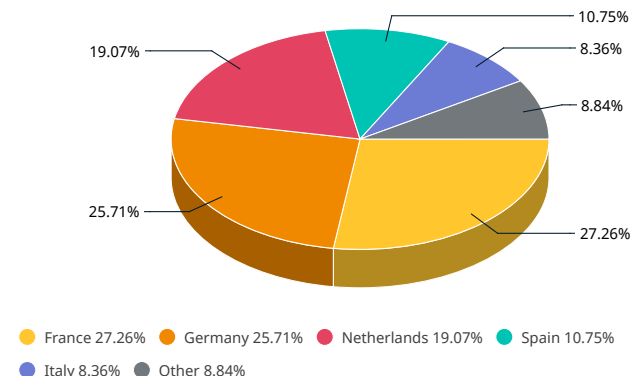
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	8.43	5.27	Info Tech
SAP	DE	8.40	4.79	Info Tech
SCHNEIDER ELECTRIC	FR	5.65	2.56	Industrials
ALLIANZ	DE	4.97	2.25	Financials
TOTALENERGIES	FR	4.94	2.24	Energy
L'OREAL	FR	3.52	1.59	Cons Staples
IBERDROLA	ES	3.45	1.56	Utilities
ESSILORLUXOTTICA	FR	3.00	1.36	Health Care
BANCO SANTANDER	ES	2.97	1.34	Financials
MUENCHENER RUECKVERSICH	DE	2.80	1.27	Financials
<b>Total</b>		<b>48.14</b>	<b>24.24</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 Rating Select 50 Index was launched on Jan 31, 2020. 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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