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

The MSCI Germany Climate Change ESG Select Index is based on the MSCI Germany Index, its parent index, and includes large and midcap securities of the German equity markets. 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 - OCT 2025)



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

Year	MSCI Germany Climate Change ESG Select	MSCI Germany
2024	15.35	17.58
2023	21.55	18.82
2022	-23.80	-17.25
2021	10.23	13.34
2020	4.99	2.33
2019	23.46	22.99
2018	-18.91	-18.25
2017	11.72	12.17
2016	7.69	5.82
2015	14.68	9.29
2014	1.15	2.08

**FUNDAMENTALS (OCT 31, 2025)** 

### INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

						ANNU	ALIZED						
	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 Germany Climate Change ESG Select	-0.07	-3.04	11.93	9.03	18.28	8.66	4.82	5.71	2.62	17.03	14.01	1.93	•
MSCI Germany	-0.33	-2.23	20.83	16.69	19.81	12.58	6.34	6.59	2.51	19.44	14.78	1.92	

### INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) 1	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD	
MSCI Germany Climate Change ESG Select	0.98	2.94	27.24	13.97	16.64	16.41	1.06	0.49	0.33	0.39	39.51	2018-01-23-2020-03-18	
MSCI Germany	1.00	0.00	1.94	13.21	15.79	16.35	1.22	0.73	0.42	0.44	39.36	2018-01-23-2020-03-18	
	<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 Germany** 

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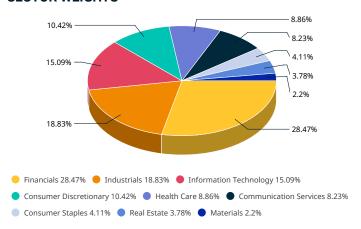
### **INDEX CHARACTERISTICS**

	Climate Change ESG Select	MSCI Germany				
Number of	41	54				
Constituents						
	Weight (%)					
Largest	8.29	14.32				
Smallest	0.18	0.20				
Average	2.44	1.85				
Median	1.08	0.90				

### **TOP 10 CONSTITUENTS**

	Index Wt. (%)	Parent Index Wt. (%)	Sector
SIEMENS	8.29	11.40	Industrials
MUENCHENER RUECKVERSICH	7.61	4.28	Financials
SAP	7.38	14.32	Info Tech
ALLIANZ	7.28	8.21	Financials
INFINEON TECHNOLOGIES	7.09	2.74	Info Tech
DEUTSCHE TELEKOM	6.91	5.73	Comm Srvcs
DEUTSCHE POST	6.24	2.33	Industrials
DEUTSCHE BANK	5.86	3.50	Financials
DEUTSCHE BOERSE	4.45	2.52	Financials
ADIDAS	4.24	1.71	Cons Discr
Total	65.36	56.75	

### **SECTOR WEIGHTS**



The MSCI Germany 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.



OCT 31, 2025 Index Factsheet

# **ABOUT MSCI**

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