

# 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 – MAR 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 (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU Select ESG Screened	4.01	9.97	17.28	9.97	8.75	9.37	na	6.40		3.11	15.19	13.37	1.89
MSCI EMU	4.45	10.25	16.70	10.25	8.72	9.21	na	6.42		3.05	15.24	13.31	1.86

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	0.72	7.96	15.84	18.12	na	0.53	0.56	na	0.46	37.12	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.60	15.65	18.36	na	0.54	0.54	na	0.46	38.07	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 Select ESG Screened Index (EUR)

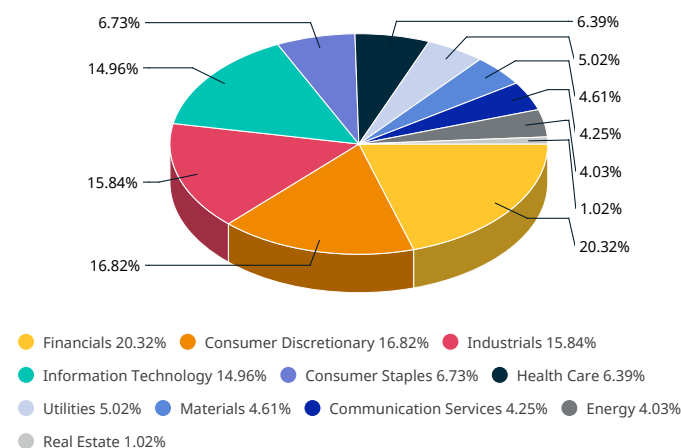
### INDEX CHARACTERISTICS

	MSCI EMU Select ESG Screened	MSCI EMU
<b>Number of Constituents</b>	207	224
	<b>Weight (%)</b>	
<b>Largest</b>	7.26	6.76
<b>Smallest</b>	0.04	0.04
<b>Average</b>	0.48	0.45
<b>Median</b>	0.21	0.20

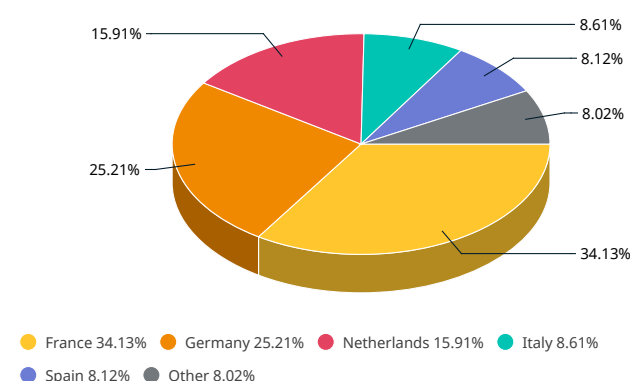
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	7.26	6.76	Info Tech
LVMH MOET HENNESSY	FR	4.66	4.33	Cons Discr
SAP	DE	3.80	3.54	Info Tech
SIEMENS	DE	3.17	2.53	Industrials
TOTALENERGIES	FR	2.74	2.59	Energy
SCHNEIDER ELECTRIC	FR	2.69	2.14	Industrials
ALLIANZ	DE	2.17	2.04	Financials
L'OREAL	FR	2.10	1.98	Cons Staples
SANOFI	FR	2.06	1.95	Health Care
AIR LIQUIDE	FR	2.01	1.90	Materials
<b>Total</b>		<b>32.65</b>	<b>29.76</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\* 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.

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