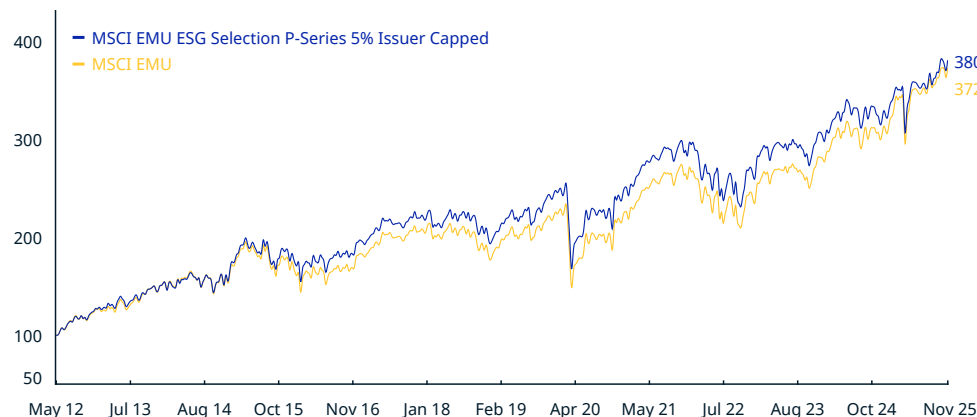


# MSCI EMU ESG Selection P-Series 5% Issuer Capped Index (EUR)

The MSCI EMU ESG Selection P-Series 5% Issuer Capped Index captures large and mid-cap stocks across 10 Developed Markets (DM) countries\* in EMU. The Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a capped version of the MSCI EMU Selection Index and limits concentration risk by constraining the maximum weight of a company to 5%. Constituent selection is based on the research provided by MSCI ESG Research.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – NOV 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU ESG Selection P-Series 5% Issuer Capped	MSCI EMU
2024	6.07	9.49
2023	16.69	18.78
2022	-11.35	-12.47
2021	20.74	22.16
2020	-0.35	-1.02
2019	25.94	25.47
2018	-10.36	-12.71
2017	11.18	12.49
2016	7.07	4.37
2015	14.11	9.81
2014	5.42	4.32
2013	22.17	23.36

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI EMU ESG Selection P-Series 5% Issuer Capped	0.50	6.65	19.44	17.30	11.92	9.54	7.03	10.41
MSCI EMU	0.28	5.61	22.51	20.84	14.85	11.37	7.26	10.23

## FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.66	19.22	16.11	2.36
2.89	17.33	14.77	2.12

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – NOV 28, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU ESG Selection P-Series 5% Issuer Capped	0.95	2.12	26.72	11.16	13.25	14.57	0.80	0.63	0.50	0.74	35.87	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	0.71	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 ESG Selection P-Series 5% Issuer Capped Index (EUR)

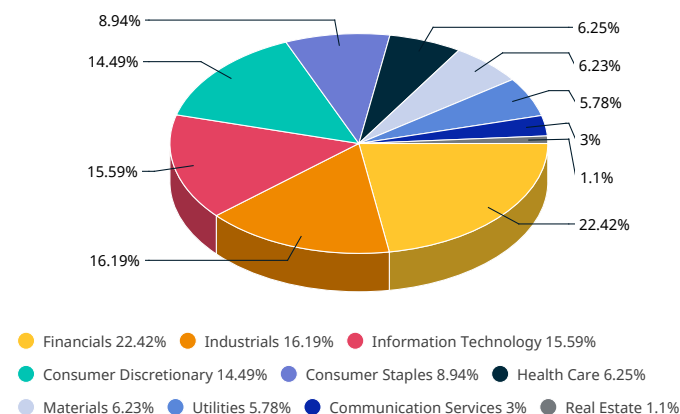
### INDEX CHARACTERISTICS

	MSCI EMU ESG Selection P-Series 5% Issuer Capped	MSCI EMU
<b>Number of Constituents</b>	106	223
	<b>Weight (%)</b>	
<b>Largest</b>	5.74	5.75
<b>Smallest</b>	0.07	0.03
<b>Average</b>	0.94	0.45
<b>Median</b>	0.45	0.22

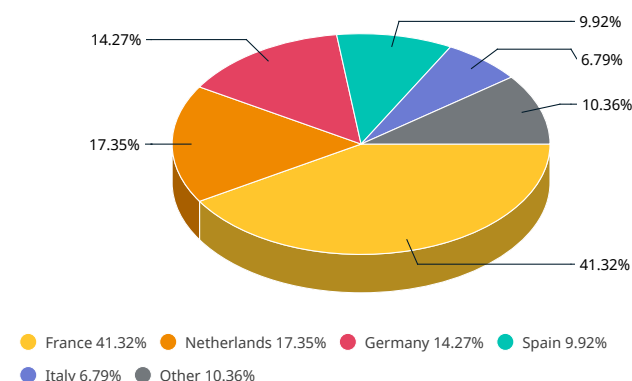
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	5.74	5.75	Info Tech
LVMH MOET HENNESSY	FR	5.00	2.61	Cons Discr
INFINEON TECHNOLOGIES	DE	4.46	0.78	Info Tech
SCHNEIDER ELECTRIC	FR	4.43	2.08	Industrials
IBERDROLA	ES	4.04	1.89	Utilities
AIR LIQUIDE	FR	3.34	1.57	Materials
ESSILORLUXOTTICA	FR	3.25	1.52	Health Care
L'OREAL	FR	3.16	1.48	Cons Staples
INTESA SANPAOLO	IT	2.78	1.31	Financials
PROSUS N	NL	2.63	1.16	Cons Discr
<b>Total</b>		<b>38.84</b>	<b>20.15</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

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

The MSCI EMU ESG Selection P-Series 5% Issuer Capped Index was launched on Jun 15, 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.

## ABOUT MSCI

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