

# MSCI EMU 50 Index (USD)

The MSCI EMU 50 Index is a free float-adjusted market capitalization weighted index designed to track the performance of the largest 50 securities of an underlying MSCI EMU IMI Index based on their free float-adjusted market capitalization.

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (FEB 2008 – FEB 2023)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU 50	MSCI EMU IMI
2022	-15.92	-17.65
2021	15.73	14.37
2020	6.97	9.18
2019	26.54	24.49
2018	-15.59	-16.77
2017	24.97	30.46
2016	2.76	2.03
2015	-2.91	0.52
2014	-7.93	-7.80
2013	28.21	31.06
2012	21.39	22.91
2011	-14.75	-17.71
2010	-7.14	-2.09
2009	29.76	34.66

## INDEX PERFORMANCE – GROSS RETURNS (%) (FEB 28, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2000
					3 Yr	5 Yr	10 Yr		
MSCI EMU 50	-0.66	10.55	3.97	11.49	9.86	4.32	6.22	2.93	
MSCI EMU IMI	-0.60	11.08	0.85	10.90	8.74	3.18	6.49	4.17	

## FUNDAMENTALS (FEB 28, 2023)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.96	13.78	11.85	1.97
2.99	13.99	12.20	1.64

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2000 – FEB 28, 2023)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2000	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU 50	1.01	2.86	7.94	26.04	22.50	19.19	0.46	0.24	0.36	0.16	62.99	2007-12-10–2009-03-09
MSCI EMU IMI	1.00	0.00	1.70	25.33	21.87	18.59	0.42	0.19	0.38	0.22	64.53	2007-10-31–2009-03-09

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly gross returns data <sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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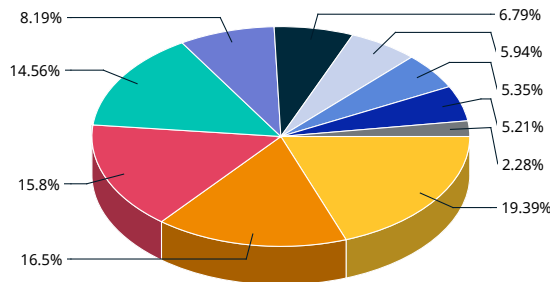
## INDEX CHARACTERISTICS

	MSCI EMU 50	MSCI EMU IMI
<b>Number of Constituents</b>	50	670
	<b>Weight (%)</b>	
<b>Largest</b>	7.88	4.50
<b>Smallest</b>	0.80	0.00
<b>Average</b>	2.00	0.15
<b>Median</b>	1.52	0.03

## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	7.88	4.50	Info Tech
LVMH MOET HENNESSY	FR	7.25	4.14	Cons Discr
TOTALENERGIES	FR	4.84	2.76	Energy
SAP	DE	3.72	2.13	Info Tech
SIEMENS	DE	3.67	2.10	Industrials
SANOFI	FR	3.36	1.92	Health Care
ALLIANZ	DE	3.01	1.72	Financials
L'OREAL	FR	3.01	1.72	Cons Staples
SCHNEIDER ELECTRIC	FR	2.74	1.56	Industrials
AIR LIQUIDE	FR	2.61	1.49	Materials
<b>Total</b>		<b>42.09</b>	<b>24.03</b>	

## SECTOR WEIGHTS



- Consumer Discretionary 19.39%
- Financials 16.5%
- Information Technology 15.8%
- Industrials 14.56%
- Consumer Staples 8.19%
- Health Care 6.79%
- Energy 5.94%
- Utilities 5.35%
- Materials 5.21%
- Communication Services 2.28%

The MSCI EMU 50 Index was launched on Jul 18, 2022. 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.

## INDEX FRAMEWORK

The MSCI EMU 50 Index is a free float-adjusted market capitalization weighted index designed to track the performance of the largest 50 securities of an underlying MSCI EMU IMI Index based on their free float-adjusted market capitalization. The Selection Universe of the Index is based on the constituent securities of the Parent Index. The constituents of the Parent Index are ranked in descending order of their free float-adjusted market capitalization and the largest 50 securities are selected to construct the Index. The MSCI EMU 50 Index constituents are weighted according to their free float-adjusted market capitalizations. The composition of the Index is fully reviewed on a quarterly basis to coincide with the regular index reviews of the MSCI Global Investable Market Indexes.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## ABOUT MSCI

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