

# MSCI Europe Mid Cap Select ESG Rating and Trend Leaders Index (EUR)

The MSCI Europe Mid Cap Select ESG Rating and Trend Leaders Index is based on the parent index, MSCI Europe Mid Cap Index which covers mid-cap stocks across 15 developed markets (DM) countries\* in the Europe. The index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. Overall the Index targets coverage of 50% of the underlying MSCI Europe Mid Cap Index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2012 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Mid Cap Select ESG Rating and Trend Leaders	MSCI Europe Mid Cap
2023	11.23	14.19
2022	-20.82	-19.27
2021	24.20	21.60
2020	4.96	4.23
2019	31.30	29.97
2018	-13.03	-13.16
2017	11.78	14.42
2016	-0.51	0.80
2015	13.79	15.10
2014	12.04	8.78
2013	25.29	24.15

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Mid Cap Select ESG Rating and Trend Leaders	2.48	1.74	5.27	1.74	1.29	6.25	6.01	8.08		3.34	18.24	15.03	2.08
MSCI Europe Mid Cap	3.85	4.76	10.68	4.76	3.10	7.02	6.69	8.49		3.11	16.79	13.38	1.69

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – 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, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Mid Cap Select ESG Rating and Trend Leaders	1.00	1.94	27.31	16.88	18.34	15.62	0.09	0.39	0.44	0.58	37.75	2020-02-19–2020-03-23
MSCI Europe Mid Cap	1.00	0.00	17.52	16.51	18.33	15.62	0.19	0.43	0.49	0.61	38.01	2020-02-19–2020-03-23

<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 Europe Mid Cap Select ESG Rating and Trend Leaders Index (EUR)

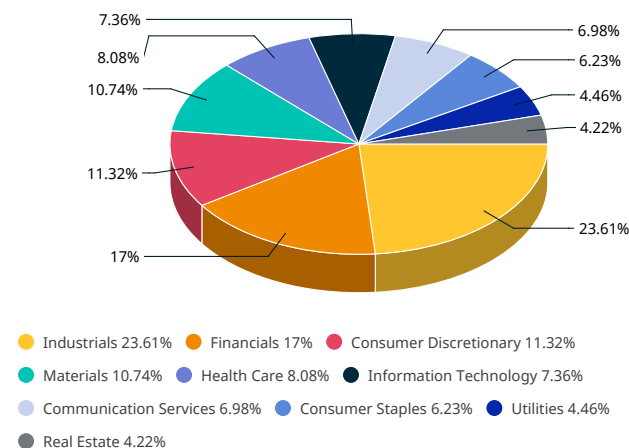
### INDEX CHARACTERISTICS

	MSCI Europe Mid Cap Select ESG Rating and Trend Leaders	MSCI Europe Mid Cap
<b>Number of Constituents</b>	102	231
	Weight (%)	
<b>Largest</b>	3.28	1.59
<b>Smallest</b>	0.30	0.11
<b>Average</b>	0.98	0.43
<b>Median</b>	0.86	0.38

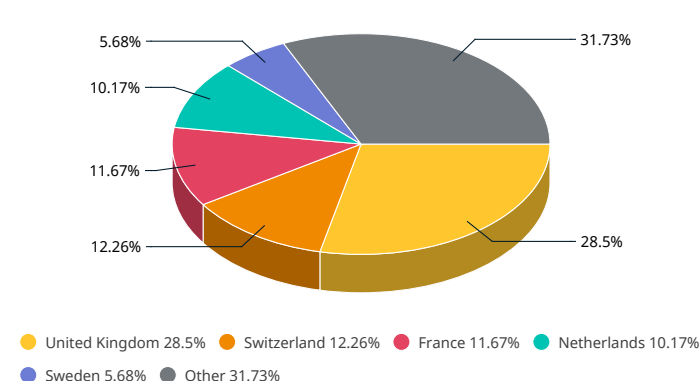
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASM INTERNATIONAL	NL	3.28	1.59	Info Tech
SWISS LIFE HOLDING	CH	2.37	1.15	Financials
GEBERIT	CH	2.26	1.09	Industrials
UPM-KYMMENE	FI	2.04	0.98	Materials
INTERCONTINENTAL HOTELS	GB	1.97	0.95	Cons Discr
SAGE GROUP (THE)	GB	1.86	0.90	Info Tech
ERSTE GROUP BANK	AT	1.75	0.85	Financials
RENTOKIL INITIAL	GB	1.72	0.83	Industrials
LOGITECH	CH	1.69	0.82	Info Tech
SONOVA HOLDING	CH	1.68	0.81	Health Care
<b>Total</b>		<b>20.62</b>	<b>9.97</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\*DM countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

The MSCI Europe Mid Cap Select ESG Rating and Trend Leaders Index was launched on Jun 14, 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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