

# MSCI EMU SRI Filtered PAB Index (EUR)

The MSCI EMU SRI Filtered PAB Index is based on the MSCI EMU Index, its parent index, and includes large and mid-cap securities across 10 Developed Markets (DM) in the EMU. The index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. Additionally, the index aims to target sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. The index is designed to align with the minimum requirements for EU Paris Aligned Benchmarks (EU PAB).

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU SRI Filtered PAB	MSCI EMU
2024	12.35	9.49
2023	14.93	18.78
2022	-13.95	-12.47
2021	22.58	22.16
2020	1.91	-1.02
2019	30.42	25.47
2018	-10.15	-12.71
2017	14.15	12.49
2016	8.68	4.37
2015	14.30	9.81
2014	5.36	4.32
2013	25.98	23.36

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI EMU SRI Filtered PAB	4.39	1.65	9.76	8.35	11.52	11.69	7.71	11.61	
MSCI EMU	5.56	2.45	12.06	13.69	13.05	13.37	6.52	10.13	

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.54	20.88	17.00	2.33
3.00	16.73	14.35	1.93

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAY 30, 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 SRI Filtered PAB	0.92	3.28	40.77	14.74	15.09	14.97	0.63	0.72	0.54	0.82	35.48	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	2.35	15.53	15.78	15.96	0.70	0.79	0.45	0.69	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 SRI Filtered PAB Index (EUR)

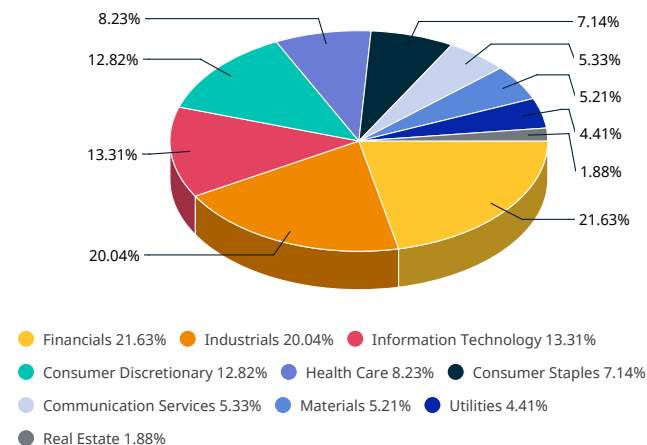
### INDEX CHARACTERISTICS

	MSCI EMU SRI Filtered PAB	MSCI EMU
<b>Number of Constituents</b>	67	216
	<b>Weight (%)</b>	
<b>Largest</b>	4.88	4.86
<b>Smallest</b>	0.13	0.04
<b>Average</b>	1.49	0.46
<b>Median</b>	1.00	0.22

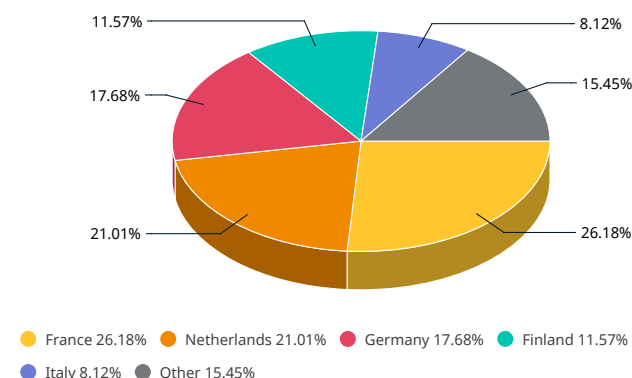
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
AXA	FR	4.88	1.29	Financials
NOKIA CORP	FI	4.81	0.43	Info Tech
ASML HLDG	NL	4.57	4.51	Info Tech
SCHNEIDER ELECTRIC	FR	4.48	2.12	Industrials
HERMES INTERNATIONAL	FR	4.39	1.35	Cons Discr
DEUTSCHE BOERSE	DE	4.06	0.94	Financials
DASSAULT SYSTEMES	FR	3.94	0.39	Info Tech
ADIDAS	DE	3.46	0.66	Cons Discr
WOLTERS KLUWER	NL	3.32	0.65	Industrials
AHOLD DELHAIZE	NL	3.09	0.60	Cons Staples
<b>Total</b>		<b>41.00</b>	<b>12.93</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



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

The MSCI EMU SRI Filtered PAB Index was launched on Jun 26, 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.

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