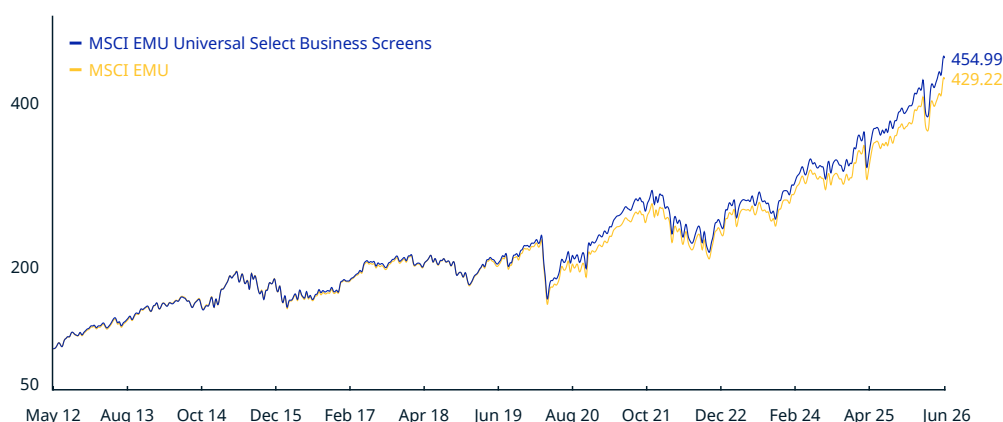


# MSCI EMU Universal Select Business Screen Index (EUR)

The MSCI EMU Universal Select Business Screens Index is based on the MSCI EMU Index, its parent index, and includes large and mid-cap securities across 10 Developed Markets (DM) countries\* in EMU. The index aims to represent the performance of a strategy that excludes companies that are associated with controversial weapons, nuclear weapons or oil sands or recreational cannabis; or derive revenues from conventional weapons, thermal coal or tobacco or civilian firearms; or are involved in very severe controversies pertaining to ESG issues; or have an MSCI ESG Rating of CCC. The strategy also aims to increase exposure to companies demonstrating both a robust ESG profile as well as a positive trend in improving that profile, by re-weighting free-float adjusted market capitalization weights based on certain ESG metrics.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – JUN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU Universal Select Business Screens	MSCI EMU
2025	23.70	23.70
2024	11.27	9.49
2023	19.11	18.78
2022	-14.32	-12.47
2021	22.97	22.16
2020	2.34	-1.02
2019	27.02	25.47
2018	-12.92	-12.71
2017	12.75	12.49
2016	4.99	4.37
2015	9.66	9.81
2014	4.17	4.32
2013	22.30	23.36

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI EMU Universal Select Business Screens	4.05	16.80	24.96	12.78	16.80	11.06	11.04	11.35	
MSCI EMU	4.18	15.31	23.34	12.52	16.23	10.92	10.51	10.89	

## FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.91	17.73	14.47	2.19
2.70	18.84	15.32	2.30

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2026)

	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 Universal Select Business Screens	0.99	1.13	13.14	12.26	14.65	15.12	1.10	0.66	0.72	0.77	36.78	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.88	11.79	14.23	15.20	1.10	0.67	0.69	0.74	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 Universal Select Business Screen Index (EUR)

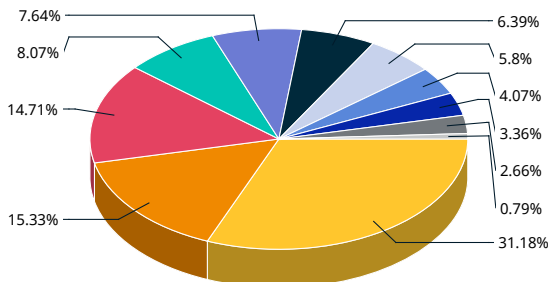
## INDEX CHARACTERISTICS

	MSCI EMU Universal Select Business Screens	MSCI EMU
<b>Number of Constituents</b>	204	221
	Weight (%)	
<b>Largest</b>	6.44	9.91
<b>Smallest</b>	0.02	0.03
<b>Average</b>	0.49	0.45
<b>Median</b>	0.22	0.19

## TOP 10 CONSTITUENTS

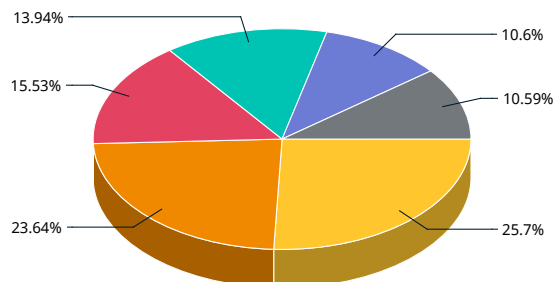
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.44	9.91	Info Tech
SIEMENS	DE	4.08	3.10	Industrials
BANCO SANTANDER	ES	3.38	2.57	Financials
ALLIANZ	DE	3.08	2.34	Financials
SAP	DE	2.74	2.08	Info Tech
TOTALENERGIES	FR	2.62	1.99	Energy
IBERDROLA	ES	2.60	1.97	Utilities
BBVA	ES	2.41	1.83	Financials
SCHNEIDER ELECTRIC	FR	2.29	2.32	Industrials
UNICREDIT	IT	2.08	1.58	Financials
<b>Total</b>		<b>31.72</b>	<b>29.68</b>	

## SECTOR WEIGHTS



- Financials 31.18%
- Information Technology 15.33%
- Industrials 14.71%
- Utilities 8.07%
- Consumer Discretionary 7.64%
- Consumer Staples 6.39%
- Health Care 5.8%
- Energy 4.07%
- Materials 3.36%
- Communication Services 2.66%
- Real Estate 0.79%

## COUNTRY WEIGHTS



- France 25.7%
- Germany 23.64%
- Netherlands 15.53%
- Spain 13.94%
- Italy 10.6%
- Other 10.59%

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

The MSCI ESG Universal Indexes were renamed the MSCI Universal Indexes as of Feb 3, 2025.

## ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

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