

# MSCI EMU Select Factor Mix Index (EUR)

The MSCI EMU Select Factor Mix Index captures large, mid and small cap securities across the 10 Developed Markets countries in the EMU\*. The index is constructed using a combination of six factor Indexes and is designed to represent the performance of long-term risk factors such as Momentum, Value, Quality, Shareholder Yield, Volatility and Size.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2010 – NOV 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU Select Factor Mix	MSCI EMU IMI
2024	7.92	8.72
2023	17.93	18.33
2022	-13.71	-12.94
2021	21.27	22.28
2020	0.09	-0.39
2019	25.76	25.76
2018	-11.45	-13.25
2017	15.35	13.79
2016	5.80	4.24
2015	14.83	11.24
2014	6.13	4.26
2013	23.62	24.36
2012	17.24	19.75
2011	-11.86	-15.73

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1999
					3 Yr	5 Yr	10 Yr		
MSCI EMU Select Factor Mix	0.84	3.28	20.64	19.89	14.01	10.25	7.61	7.29	
MSCI EMU IMI	0.30	5.30	22.52	20.91	14.53	11.11	7.30	4.89	

## FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.37	15.88	13.49	1.93
2.91	17.45	14.58	2.05

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 1999 – 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, 1999	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU Select Factor Mix	0.85	3.99	27.21	10.31	12.30	13.98	1.04	0.73	0.55	0.44	55.97	2007-06-01–2009-03-09
MSCI EMU IMI	1.00	0.00	3.30	11.29	13.47	15.28	1.00	0.73	0.50	0.28	62.58	2000-03-06–2003-03-12

<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 Select Factor Mix Index (EUR)

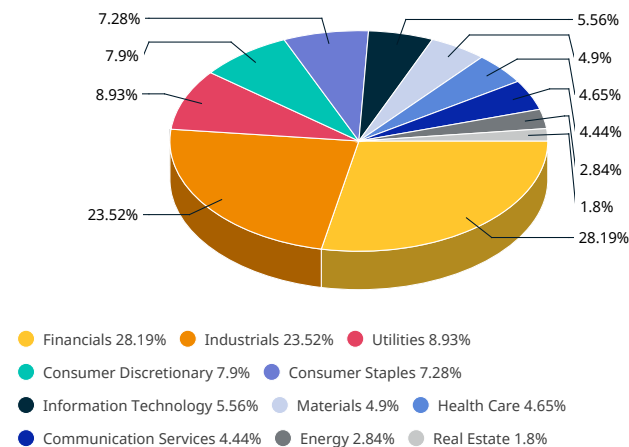
### INDEX CHARACTERISTICS

	MSCI EMU Select Factor Mix	MSCI EMU IMI
<b>Number of Constituents</b>	556	598
	<b>Weight (%)</b>	
<b>Largest</b>	2.93	5.31
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.18	0.17
<b>Median</b>	0.05	0.03

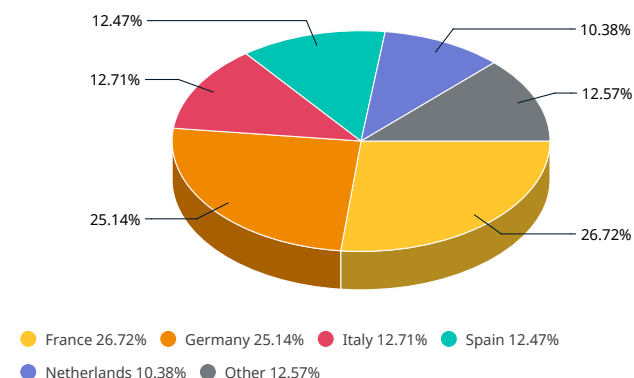
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
IBERDROLA	ES	2.93	1.75	Utilities
ALLIANZ	DE	2.89	2.18	Financials
MUENCHENER RUECKVERSICH	DE	2.08	1.08	Financials
BANCO SANTANDER	ES	1.85	2.08	Financials
SAFRAN	FR	1.78	1.58	Industrials
SANOFI	FR	1.69	1.44	Health Care
UNICREDIT	IT	1.59	1.36	Financials
SIEMENS	DE	1.54	2.63	Industrials
AXA	FR	1.51	1.02	Financials
INTESA SANPAOLO	IT	1.46	1.21	Financials
<b>Total</b>		<b>19.32</b>	<b>16.33</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



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

The MSCI EMU Select Factor Mix Index was launched on Apr 23, 2018. 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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