

# MSCI EMU ESG Broad CTB Select Index (EUR)

The MSCI EMU ESG Broad CTB Select 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 aims to maximize exposure to positive environmental, social and governance (ESG) factors while maintaining risk and return characteristics similar to those of the respective underlying market capitalization weighted indexes. Additionally, the index aims to exceed the minimum technical requirements laid out for EU Climate Transition Benchmarks in the EU Delegated Acts.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU ESG Broad Select CTB	MSCI EMU
2023	18.11	18.78
2022	-13.63	-12.47
2021	22.37	22.16
2020	0.90	-1.02
2019	25.64	25.47
2018	-13.24	-12.71
2017	12.33	12.49
2016	4.76	4.37
2015	9.61	9.81
2014	4.22	4.32

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU ESG Broad Select CTB	4.25	9.61	15.41	9.61	8.00	9.14	7.05	7.21		3.12	15.59	13.76	1.86
MSCI EMU	4.45	10.25	16.70	10.25	8.72	9.21	7.11	7.32		3.05	15.24	13.31	1.86

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU ESG Broad Select CTB	1.00	0.78	25.36	16.06	18.39	16.06	0.48	0.54	0.50	0.51	37.18	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.60	15.65	18.36	16.06	0.54	0.54	0.50	0.51	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 ESG Broad CTB Select Index (EUR)

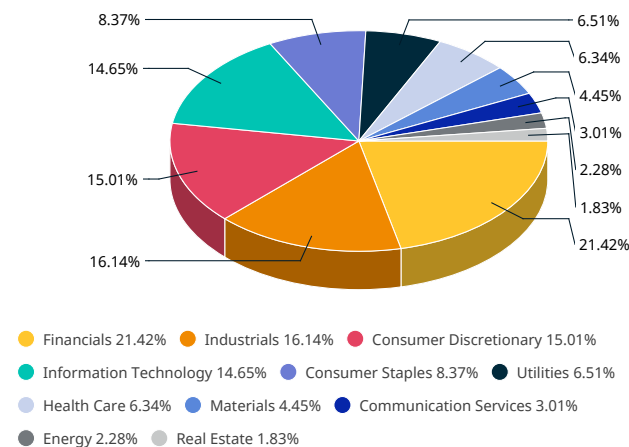
### INDEX CHARACTERISTICS

	MSCI EMU ESG Broad Select CTB	MSCI EMU
<b>Number of Constituents</b>	200	224
	<b>Weight (%)</b>	
<b>Largest</b>	6.96	6.76
<b>Smallest</b>	0.03	0.04
<b>Average</b>	0.50	0.45
<b>Median</b>	0.26	0.20

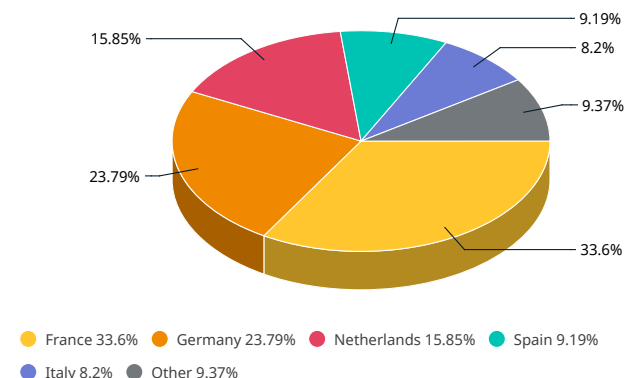
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.96	6.76	Info Tech
LVMH MOET HENNESSY	FR	4.29	4.33	Cons Discr
SAP	DE	3.83	3.54	Info Tech
SCHNEIDER ELECTRIC	FR	3.04	2.14	Industrials
SIEMENS	DE	2.48	2.53	Industrials
ALLIANZ	DE	2.35	2.04	Financials
L'OREAL	FR	2.04	1.98	Cons Staples
SANOFI	FR	2.02	1.95	Health Care
IBERDROLA	ES	1.78	1.33	Utilities
MUENCHENER RUECKVERSICH	DE	1.66	1.16	Financials
<b>Total</b>		<b>30.45</b>	<b>27.75</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 ESG Broad CTB Select Index was launched on Sep 06, 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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