

# MSCI Eurozone social Select 30 Index (EUR)

The MSCI Eurozone Social Select 30 Index aims to represent the performance of a set of 30 companies from the European Economic and Monetary Union region which have robust Social Pillar Score.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (MAY 2012 – MAY 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Eurozone social Select 30	MSCI EMU
2023	18.23	15.96
2022	-19.08	-14.53
2021	20.16	20.14
2020	-2.16	-2.73
2019	27.04	22.41
2018	-10.82	-14.70
2017	10.52	10.09
2016	0.47	1.80
2015	8.56	7.67
2014	4.56	2.26
2013	23.31	20.32

## INDEX PERFORMANCE – PRICE RETURNS (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2012
					3 Yr	5 Yr	10 Yr		
MSCI Eurozone social Select 30	3.48	4.15	18.80	10.33	4.36	7.32	5.64	8.39	
MSCI EMU	1.73	3.45	15.90	9.04	4.83	7.30	4.49	7.34	

## FUNDAMENTALS (MAY 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.93	17.07	15.30	2.20
3.14	14.56	12.96	1.80

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2012 – MAY 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 29, 2012 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Eurozone social Select 30	0.96	3.46	20.92	16.70	17.97	15.82	0.25	0.45	0.41	0.61	36.64	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.60	15.78	18.06	16.10	0.28	0.44	0.34	0.54	38.11	2020-02-19–2020-03-18

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly price returns data <sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

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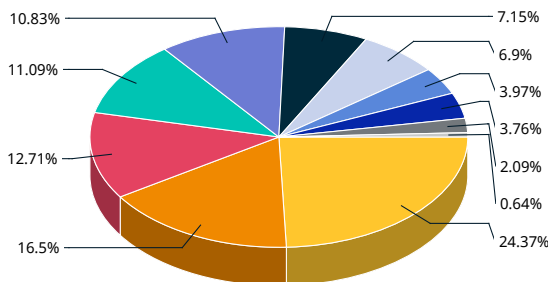
## INDEX CHARACTERISTICS

	MSCI Eurozone social Select 30	MSCI EMU
<b>Number of Constituents</b>	34	224
<b>Weight (%)</b>		
<b>Largest</b>	5.12	6.65
<b>Smallest</b>	0.56	0.04
<b>Average</b>	2.94	0.45
<b>Median</b>	2.64	0.21

## TOP 10 CONSTITUENTS

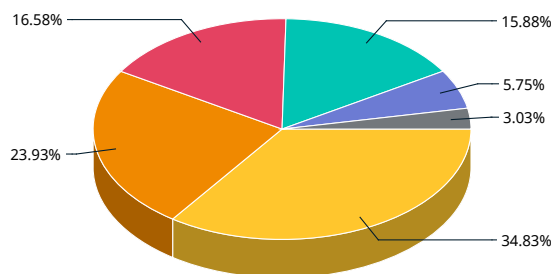
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MUENCHENER RUECKVERSICH	DE	5.12	1.18	Financials
SCHNEIDER ELECTRIC	FR	5.08	2.34	Industrials
IBERDROLA	ES	5.08	1.41	Utilities
ASML HLDG	NL	5.04	6.65	Info Tech
ESSILORLUXOTTICA	FR	5.02	1.15	Health Care
AIR LIQUIDE	FR	4.96	1.79	Materials
INFINEON TECHNOLOGIES	DE	4.76	0.91	Info Tech
SAP	DE	4.70	3.28	Info Tech
DANONE	FR	3.76	0.72	Cons Staples
WOLTERS KLUWER	NL	3.59	0.69	Industrials
<b>Total</b>		<b>47.12</b>	<b>20.12</b>	

## SECTOR WEIGHTS



- Information Technology 24.37%
- Financials 16.5%
- Utilities 12.71%
- Industrials 11.09%
- Consumer Discretionary 10.83%
- Health Care 7.15%
- Materials 6.9%
- Communication Services 3.97%
- Consumer Staples 3.76%
- Real Estate 2.09%
- Energy 0.64%

## COUNTRY WEIGHTS



- France 34.83%
- Germany 23.93%
- Netherlands 16.58%
- Spain 15.88%
- Italy 5.75%
- Other 3.03%

The MSCI Eurozone social Select 30 Index was launched on Sep 14, 2022. 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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