

# 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 – NET RETURNS (EUR) (MAY 2012 – MAR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Eurozone social Select 30	MSCI EMU
2024	13.42	9.49
2023	21.09	18.78
2022	-17.33	-12.47
2021	22.05	22.16
2020	-0.21	-1.02
2019	30.20	25.47
2018	-8.83	-12.71
2017	12.95	12.49
2016	2.93	4.37
2015	10.84	9.81
2014	6.81	4.32
2013	26.50	23.36

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2012
					3 Yr	5 Yr	10 Yr	Since May 29, 2012	
MSCI Eurozone social Select 30	-3.08	6.11	9.74	6.11	11.20	13.66	6.75	10.70	
MSCI EMU	-3.10	7.53	6.79	7.53	10.46	14.59	5.82	9.61	

## FUNDAMENTALS (MAR 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.98	17.21	15.11	2.51
3.03	15.68	13.57	1.86

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2012 – MAR 31, 2025)

	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	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Eurozone social Select 30	0.96	3.41	20.91	15.59	16.25	15.75	0.60	0.79	0.47	0.75	36.57	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	2.35	15.39	15.91	15.90	0.56	0.86	0.41	0.67	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

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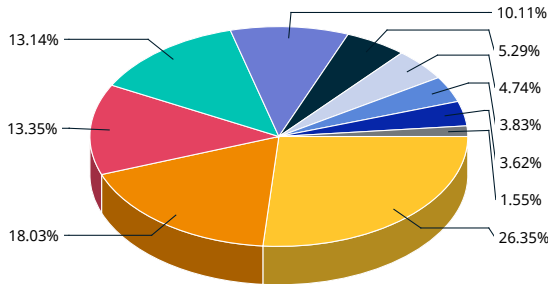
## INDEX CHARACTERISTICS

	MSCI Eurozone social Select 30	MSCI EMU
<b>Number of Constituents</b>	30	216
<b>Weight (%)</b>		
<b>Largest</b>	5.89	4.65
<b>Smallest</b>	1.18	0.04
<b>Average</b>	3.33	0.46
<b>Median</b>	2.98	0.23

## TOP 10 CONSTITUENTS

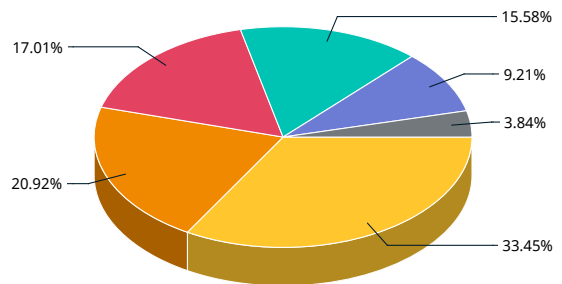
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
IBERDROLA	ES	5.89	1.59	Utilities
MUENCHENER RUECKVERSICH	DE	5.70	1.42	Financials
AXA	FR	5.53	1.27	Financials
INTESA SANPAOLO	IT	5.47	1.31	Financials
BBVA	ES	5.30	1.32	Financials
AIR LIQUIDE	FR	5.29	1.85	Materials
PROSUS N	NL	4.87	1.06	Cons Discr
ESSILORLUXOTTICA	FR	4.74	1.44	Health Care
SAP	DE	4.62	4.65	Info Tech
ASML HLDG	NL	4.45	4.35	Info Tech
<b>Total</b>		<b>51.87</b>	<b>20.26</b>	

## SECTOR WEIGHTS



- Financials 26.35%
- Information Technology 18.03%
- Consumer Discretionary 13.35%
- Utilities 13.14%
- Industrials 10.11%
- Materials 5.29%
- Health Care 4.74%
- Consumer Staples 3.83%
- Communication Services 3.62%
- Real Estate 1.55%

## COUNTRY WEIGHTS



- France 33.45%
- Germany 20.92%
- Spain 17.01%
- Netherlands 15.58%
- Italy 9.21%
- Other 3.84%

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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