

# MSCI EMU ESG Rating Select 50 Decrement 5% Index (EUR)

The MSCI EMU ESG Rating Select 50 Decrement 5% Index aims to represent the performance of the MSCI EMU ESG Rating Select 50 Index respectively, while applying a constant markdown ('synthetic dividend') expressed in percentage terms as per the MSCI Decrement Indexes Methodology.

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

## Cumulative index performance

EUR RETURNS FEB 09 – JANUARY 2024



## Annual performance (%)

YEAR	MSCI EMU ESG Rating Select 50 Decrement 5%	MSCI EMU - Net
2023	16.20	18.78
2022	-18.36	-12.47
2021	20.24	22.16
2020	-2.11	-1.02
2019	24.48	25.47
2018	-16.60	-12.71
2017	6.19	12.49
2016	2.12	4.37
2015	6.51	9.81
2014	-1.03	4.32
2013	16.57	23.36
2012	13.71	19.31
2011	-14.75	-14.89
2010	0.72	2.40

## Index performance

EUR RETURNS (%) JANUARY 31, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Feb 27, 2009
MSCI EMU ESG Rating Select 50 Decrement 5%	2.34	14.42	7.32	2.34	5.87	6.25	3.48	4.99
MSCI EMU - Net	2.17	13.81	10.70	2.17	9.56	8.68	6.82	9.21

## Index risk and return characteristics

(%) JANUARY 31, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Feb 27, 2009
MSCI EMU ESG Rating Select 50 Decrement 5%	16.80	18.26	15.92	15.77
MSCI EMU - Net	15.88	18.31	16.04	16.38

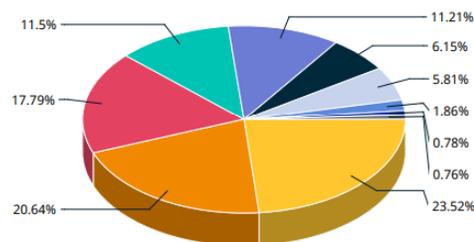
\*DM countries in EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal and Spain.

MSCI EMU ESG Rating Select 50 Index

Top 10 constituents

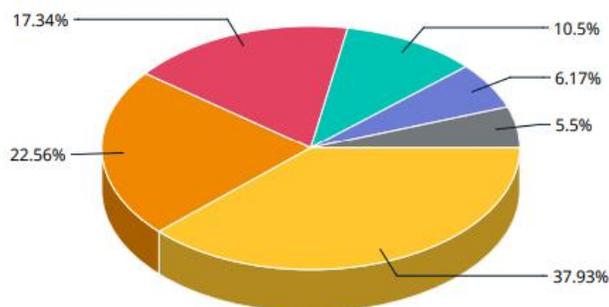
	Sector	Index Wt. (%)
ASML HLDG	Info Tech	9.50
LVMH MOET HENNESSY	Cons Discr	8.08
SAP	Info Tech	6.45
TOTALENERGIES	Energy	5.29
SIEMENS	Industrials	4.86
L'OREAL	Cons Staples	4.12
ALLIANZ	Financials	3.84
SCHNEIDER ELECTRIC	Industrials	3.82
IBERDROLA	Utilities	2.63
BNP PARIBAS	Financials	2.52
<b>Total</b>		<b>51.11</b>

Sector Weights



● Financials 23.52% 
 ● Information Technology 20.64% 
 ● Consumer Discretionary 17.79% 
 ● Industrials 11.5% 
 ● Consumer Staples 11.21% 
 ● Utilities 6.15% 
 ● Energy 5.81% 
 ● Materials 1.86% 
 ● Communication Services 0.78% 
 ● Health Care 0.76%

Country Weights



● France 37.93% 
 ● Germany 22.56% 
 ● Netherlands 17.34% 
 ● Spain 10.5% 
 ● Italy 6.17% 
 ● Other 5.5%

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