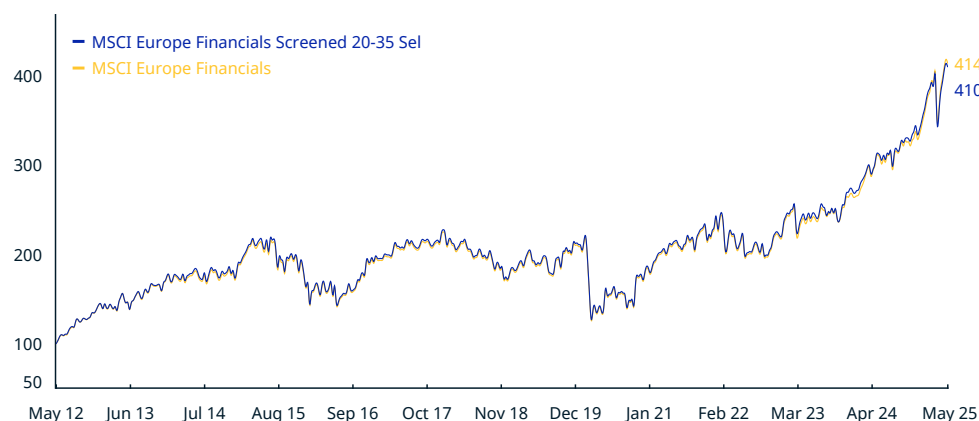


# MSCI Europe Financials Screened 20/35 Index (EUR)

The MSCI Europe Financials Screened 20-35 Select Index is based on the MSCI Europe Financials Index, its parent index, and includes large and mid-cap securities across 15 Developed Markets (DM) in Europe. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons and tobacco, that derive revenues from conventional weapons, thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles. Further, the companies are required to have an MSCI ESG Rating of 'B' or above to be eligible for inclusion in the index. All securities in the index are classified in the Financials sector as per the Global Industry Classification Standard (GICS®). The index is weighted in accordance with the MSCI Capped Indexes methodology, such that the largest group entity within each Index is capped at 35% while all other group entities are capped at 20%, with a buffer of 10% applied on these limits at each index rebalancing.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Financials Screened 20-35 Sel	MSCI Europe Financials
2024	24.33	25.37
2023	23.41	21.52
2022	-3.06	-3.06
2021	28.57	28.57
2020	-15.64	-15.64
2019	22.30	22.35
2018	-19.25	-19.25
2017	12.00	12.00
2016	-0.15	-0.07
2015	5.94	6.11
2014	6.01	5.16
2013	25.57	25.16

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI Europe Financials Screened 20-35 Sel	6.07	3.51	31.46	20.44	23.14	22.85	6.72	11.46
MSCI Europe Financials	6.05	5.71	33.30	23.81	23.99	23.35	7.03	11.55

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.00	11.03	10.84	1.42
4.38	10.83	10.36	1.37

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAY 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Financials Screened 20-35 Sel	1.00	1.22	23.51	16.48	19.56	20.47	1.20	1.08	0.40	0.65	45.72	2018-01-22–2020-03-18
MSCI Europe Financials	1.00	0.00	3.33	16.47	19.55	20.49	1.24	1.11	0.41	0.65	45.70	2018-01-22–2020-03-18

<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 Europe Financials Screened 20/35 Index (EUR)

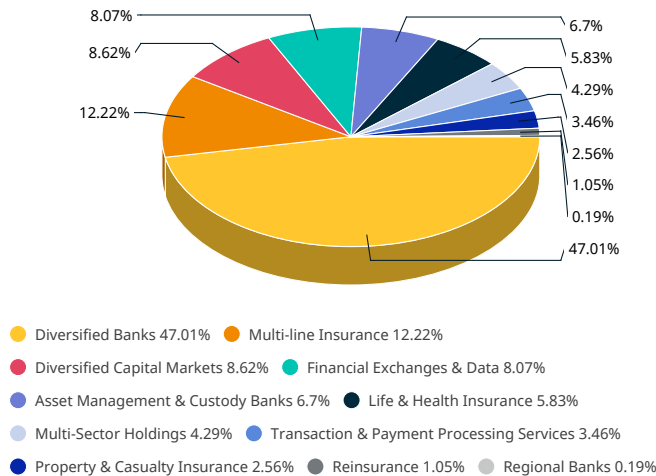
INDEX CHARACTERISTICS

	MSCI Europe Financials Screened 20-35 Sel	MSCI Europe Financials
Number of Constituents	55	82
	Weight (%)	
Largest	11.63	7.61
Smallest	0.16	0.11
Average	1.82	1.22
Median	1.05	0.70

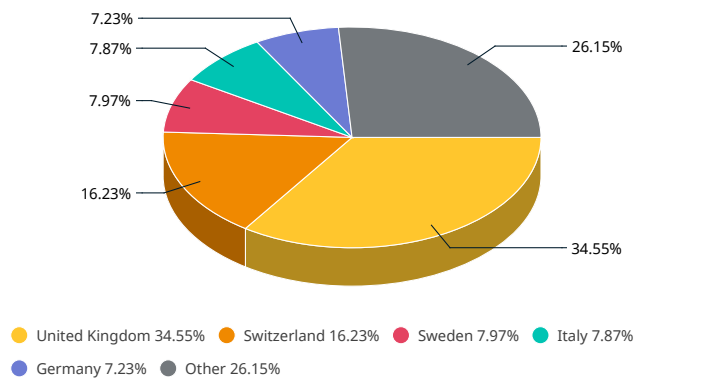
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
HSBC HOLDINGS (GB)	GB	11.63	7.61
BANCO SANTANDER	ES	6.68	4.37
UBS GROUP	CH	5.79	3.79
ZURICH INSURANCE GROUP	CH	5.68	3.72
UNICREDIT	IT	4.95	3.24
AXA	FR	4.61	3.02
LONDON STOCK EXCHANGE	GB	4.02	2.63
BARCLAYS	GB	3.52	2.30
LLOYDS BANKING GROUP	GB	3.49	2.28
DEUTSCHE BOERSE	DE	3.35	2.19
Total		53.74	35.14

SUB-INDUSTRY WEIGHTS



COUNTRY WEIGHTS



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

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI Europe Financials Screened 20/35 Index was launched on Sep 29, 2020. 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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