

# MSCI Europe Select Screened Index (EUR)

The MSCI Europe Select Screened Index is based on the MSCI Europe 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 conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2015 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Select Screened	MSCI Europe
2024	7.68	8.59
2023	17.04	15.83
2022	-11.42	-9.49
2021	24.88	25.13
2020	-1.30	-3.32
2019	26.00	26.05
2018	-10.62	-10.57
2017	9.94	10.24
2016	1.92	2.58

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015	FUNDAMENTALS (MAY 30, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Select Screened	4.20	-1.32	6.14	7.91	9.52	11.51	na	6.25		3.12	15.61	14.29	2.12
MSCI Europe	4.70	-0.32	8.43	9.97	10.27	12.36	na	6.56		3.11	16.10	14.43	2.16

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – MAY 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Select Screened	0.99	0.90	7.66	13.69	13.56	na	0.54	0.77	na	0.48	34.37	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.64	13.65	13.61	na	0.59	0.82	na	0.50	35.25	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 Europe Select Screened Index (EUR)

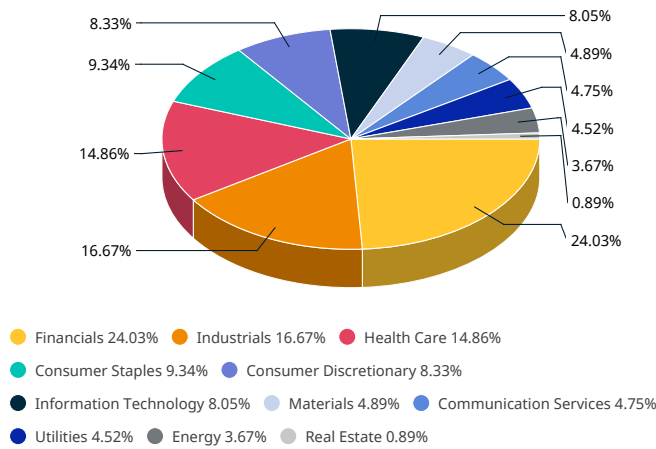
INDEX CHARACTERISTICS

	MSCI Europe Select Screened	MSCI Europe
Number of Constituents	367	399
	Weight (%)	
Largest	2.85	2.58
Smallest	0.02	0.02
Average	0.27	0.25
Median	0.12	0.11

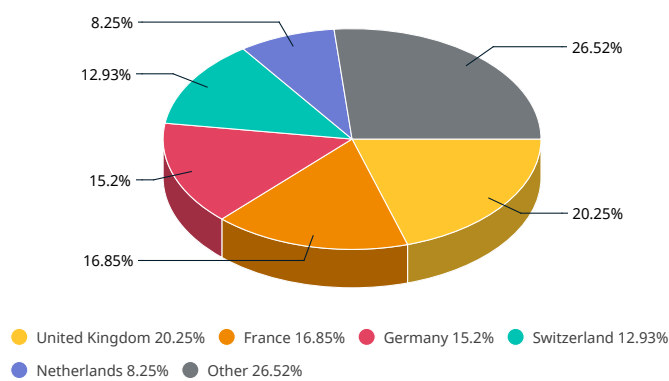
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	2.85	2.58	Info Tech
ASML HLDG	NL	2.65	2.39	Info Tech
ROCHE HOLDING GENUSS	CH	2.03	1.86	Health Care
NOVARTIS	CH	2.02	1.85	Health Care
ASTRAZENECA	GB	2.01	1.84	Health Care
NOVO NORDISK B	DK	1.99	1.82	Health Care
SIEMENS	DE	1.93	1.50	Industrials
HSBC HOLDINGS (GB)	GB	1.83	1.72	Financials
SHELL	GB	1.82	1.65	Energy
L'OREAL	FR	1.50	0.83	Cons Staples
Total		20.63	18.04	

SECTOR 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 Select Screened Index was launched on Apr 21, 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.

## ABOUT MSCI

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