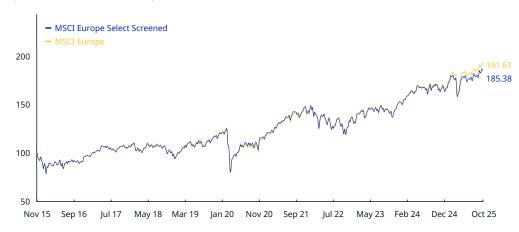
# **MSCI Europe Select Screened Index (EUR)**

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 – OCT 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 (%) (OCT 31, 2025)

### **FUNDAMENTALS (OCT 31, 2025)**

					ANNOALIZED								
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI Europe Select Screened	2.76	4.94	12.95	12.47	13.48	12.65	na	6.42	2.99	16.49	14.65	2.32	
MSCI Europe	2.56	5.39	15.88	15.23	14.34	13.87	na	6.77	2.99	16.98	14.79	2.36	

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## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2						MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) 1	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	(%)	Period YYYY-MM-DD
MSCI Europe Select Screened	0.99	0.90	7.42	10.42	13.26	na	0.98	0.85	na	0.49	34.37	2020-02-19-2020-03-18
MSCI Europe	1.00	0.00	3.29	10.40	13.24	na	1.06	0.93	na	0.52	35.25	2020-02-19-2020-03-18
	<sup>1</sup> Last	12 months	<sup>2</sup> Based o	n monthly	net returns	data	<sup>3</sup> Based on	EMMI EUR	BOR 1M fi	rom Sep 1 2	021 & on IC	E LIBOR 1M prior that date



# MSCI Europe Select Screened Index (EUR)

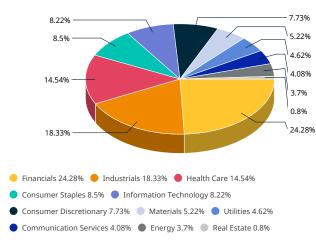
### **INDEX CHARACTERISTICS**

	MSCI Europe Select Screened	MSCI Europe				
Number of	372	402				
Constituents						
	Weight (%)					
Largest	3.47	3.22				
Smallest	0.02	0.02				
Average	0.27	0.25				
Median	0.12	0.11				

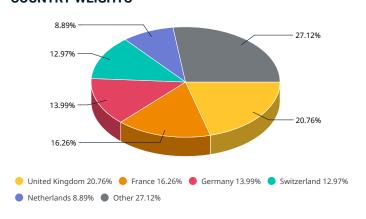
### **TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	3.47	3.22	Info Tech
SIEMENS	DE	2.28	1.66	Industrials
SAP	DE	2.25	2.09	Info Tech
ASTRAZENECA	GB	2.16	1.96	Health Care
NOVARTIS	CH	2.00	1.82	Health Care
HSBC HOLDINGS (GB)	GB	1.97	1.88	Financials
ROCHE HOLDING GENUSS	CH	1.93	1.75	Health Care
SHELL	GB	1.83	1.70	Energy
SCHNEIDER ELECTRIC	FR	1.65	1.20	Industrials
LVMH MOET HENNESSY	FR	1.47	1.36	Cons Discr
Total		21.00	18.66	

### **SECTOR WEIGHTS**



## **COUNTRY WEIGHTS**



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.



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

OCT 31, 2025 Index Factsheet

# ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit <a href="https://www.msci.com">www.msci.com</a>.

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