

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 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Select Screened	MSCI Europe
2025	16.45	19.39
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 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI Europe Select Screened	3.32	0.13	15.69	7.20	12.91	8.97	8.40	7.11	
MSCI Europe	3.16	0.19	16.70	7.50	14.15	10.02	8.81	7.49	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.88	17.58	14.82	2.43
2.89	17.49	14.77	2.46

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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	0.88	10.86	10.65	12.70	13.22	0.92	0.60	0.62	0.54	34.37	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	2.68	10.55	12.50	13.32	1.04	0.68	0.65	0.56	35.25	2020-02-19–2020-03-18

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Europe Select Screened Index (EUR)

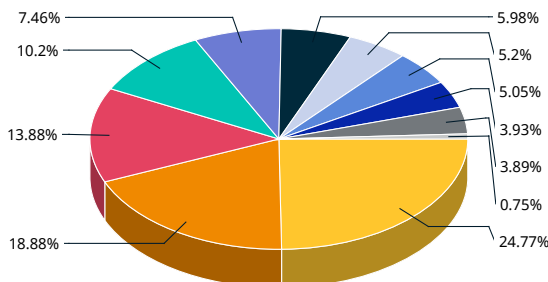
INDEX CHARACTERISTICS

	MSCI Europe Select Screened	MSCI Europe
Number of Constituents	374	403
Weight (%)		
Largest	4.97	4.40
Smallest	0.02	0.02
Average	0.27	0.25
Median	0.13	0.11

TOP 10 CONSTITUENTS

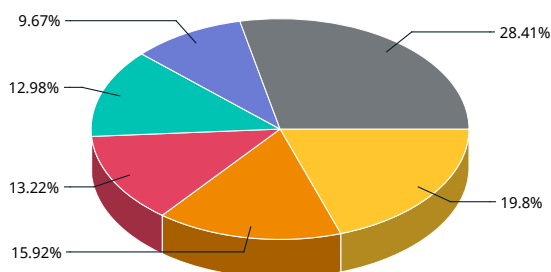
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	4.97	4.40	Info Tech
HSBC HOLDINGS (GB)	GB	2.36	2.26	Financials
ROCHE HOLDING PART	CH	2.29	2.07	Health Care
ASTRAZENECA	GB	2.23	2.02	Health Care
NOVARTIS	CH	2.22	2.01	Health Care
TOTALENERGIES	FR	2.20	1.22	Energy
SIEMENS	DE	1.94	1.68	Industrials
SAP	DE	1.50	1.33	Info Tech
SCHNEIDER ELECTRIC	FR	1.40	1.21	Industrials
ABB LTD	CH	1.36	1.18	Industrials
Total		22.48	19.37	

SECTOR WEIGHTS



- Financials 24.77%
- Industrials 18.88%
- Health Care 13.88%
- Information Technology 10.2%
- Consumer Staples 7.46%
- Consumer Discretionary 5.98%
- Utilities 5.2%
- Materials 5.05%
- Communication Services 3.93%
- Energy 3.89%
- Real Estate 0.75%

COUNTRY WEIGHTS



- United Kingdom 19.8%
- France 15.92%
- Germany 13.22%
- Switzerland 12.98%
- Netherlands 9.67%
- Other 28.41%

* 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

