

# MSCI Europe Transition Aware Select Index (EUR)

The MSCI Europe Transition Aware Select Index is based on the MSCI Europe Index, its parent index, and includes large and mid-cap securities across 15 Developed Markets (DM) countries in Europe\*. The index is designed to represent the performance of companies that are contributing to the climate transition by setting SBTi approved emissions reduction targets, generating green revenues or leading their sector peers in terms of greenhouse gas emissions intensity. The index excludes companies that are associated with controversial weapons, tobacco, thermal coal mining, thermal coal-based power generation, or unconventional oil & gas extraction and companies 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 2018 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Transition Aware Select	MSCI Europe
2024	7.92	8.59
2023	15.37	15.83
2022	-9.74	-9.49
2021	24.39	25.13
2020	-2.44	-3.32
2019	25.40	26.05

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2018
MSCI Europe Transition Aware Select	-0.66	-2.45	4.52	3.43	7.19	11.07	na	8.37
MSCI Europe	-0.82	-1.34	6.94	5.04	8.31	11.98	na	8.84

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.12	16.32	14.64	2.25
3.18	15.31	13.85	2.09

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2018 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2018	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Transition Aware Select	0.96	1.29	9.40	13.40	13.33	na	0.39	0.75	na	0.57	33.22	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.64	13.49	13.54	na	0.47	0.81	na	0.58	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

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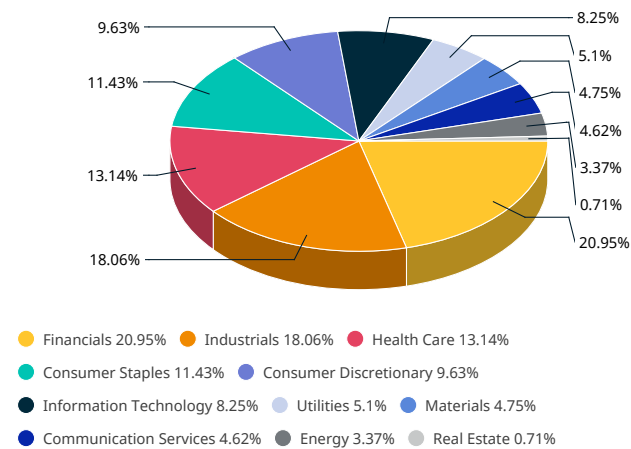
## INDEX CHARACTERISTICS

	MSCI Europe Transition Aware Select	MSCI Europe
<b>Number of Constituents</b>	281	399
	<b>Weight (%)</b>	
<b>Largest</b>	3.62	2.58
<b>Smallest</b>	0.03	0.02
<b>Average</b>	0.36	0.25
<b>Median</b>	0.16	0.11

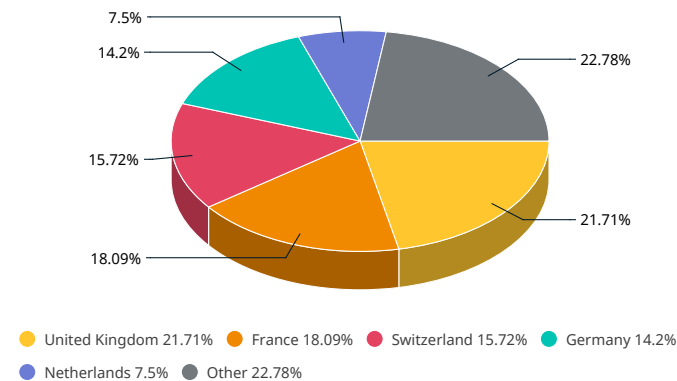
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	3.62	2.58	Info Tech
NESTLE	CH	2.98	2.38	Cons Staples
ASML HLDG	NL	2.85	2.22	Info Tech
ASTRAZENECA	GB	2.64	1.89	Health Care
NOVARTIS	CH	2.55	1.91	Health Care
NOVO NORDISK B	DK	2.28	1.81	Health Care
SIEMENS	DE	2.13	1.48	Industrials
UNILEVER PLC (GB)	GB	1.77	1.34	Cons Staples
TOTALENERGIES	FR	1.69	1.07	Energy
LVMH MOET HENNESSY	FR	1.62	1.30	Cons Discr
<b>Total</b>		<b>24.13</b>	<b>17.97</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



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

## ABOUT MSCI

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