

# MSCI Europe 50 Index (EUR)

The MSCI Europe 50 Index is a free float-adjusted market capitalization weighted index designed to track the performance of the largest 50 securities of an underlying MSCI Europe IMI Index based on their free float-adjusted market capitalization.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAR 2011 – MAR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe 50	MSCI Europe IMI
2025	18.25	19.09
2024	7.93	8.27
2023	15.42	15.47
2022	-2.34	-11.25
2021	25.74	24.95
2020	-8.06	-2.33
2019	27.55	26.73
2018	-9.97	-11.27
2017	8.24	11.35
2016	1.03	2.35
2015	6.64	9.92
2014	6.90	6.80
2013	15.73	21.20
2012	13.09	18.25

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2000
					3 Yr	5 Yr	10 Yr		
MSCI Europe 50	-7.91	-0.39	10.66	-0.39	10.60	10.87	8.56	2.78	
MSCI Europe IMI	-7.74	-1.12	11.68	-1.12	10.78	8.51	8.18	4.36	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.94	16.93	14.81	2.85
3.02	16.80	14.23	2.23

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2000 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2000	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe 50	0.90	3.82	9.08	10.50	11.77	12.38	0.73	0.79	0.67	0.16	61.39	2000-09-04–2003-03-12
MSCI Europe IMI	1.00	0.00	2.40	10.53	12.64	13.58	0.75	0.57	0.60	0.26	59.15	2007-07-16–2009-03-09

<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

The MSCI Europe 50 Index was launched on Jun 24, 2025. 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.

**INDEX CHARACTERISTICS**

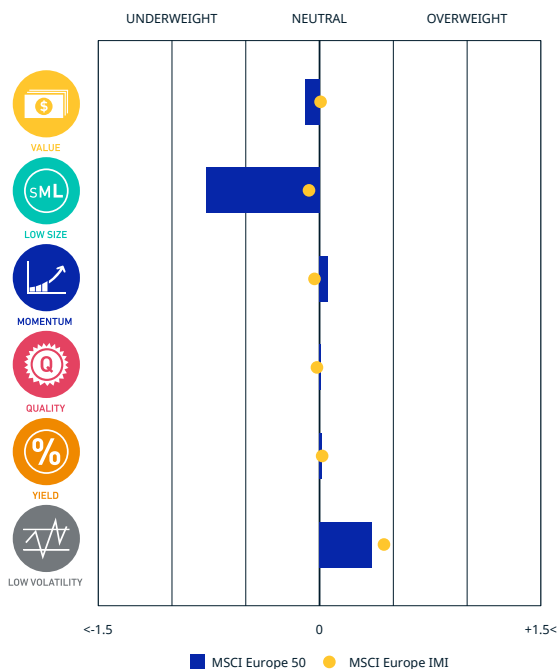
	MSCI Europe 50	MSCI Europe IMI
<b>Number of Constituents</b>	50	1,236
	Weight (%)	
<b>Largest</b>	7.27	3.43
<b>Smallest</b>	0.85	0.00
<b>Average</b>	2.00	0.08
<b>Median</b>	1.70	0.01

**TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	7.27	3.43	Info Tech
ASTRAZENECA	GB	4.36	2.06	Health Care
NOVARTIS	CH	4.15	1.96	Health Care
HSBC HOLDINGS (GB)	GB	4.02	1.90	Financials
ROCHE HOLDING PART	CH	4.00	1.89	Health Care
SHELL	GB	3.91	1.85	Energy
NESTLE	CH	3.65	1.72	Cons Staples
TOTALENERGIES	FR	2.69	1.27	Energy
SIEMENS	DE	2.62	1.24	Industrials
SAP	DE	2.57	1.21	Info Tech
<b>Total</b>		<b>39.24</b>	<b>18.53</b>	

**FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN**

**MSCI FACTOR BOX**



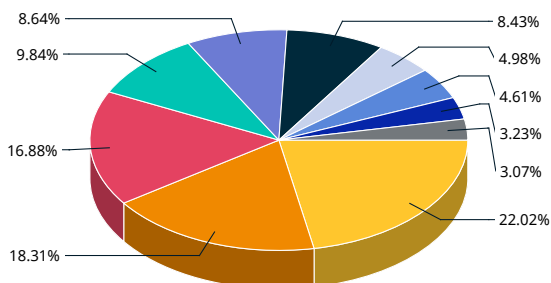
**MSCI FaCS**

- VALUE**  
Relatively Inexpensive Stocks
- LOW SIZE**  
Smaller Companies
- MOMENTUM**  
Rising Stocks
- QUALITY**  
Sound Balance Sheet Stocks
- YIELD**  
Cash Flow Paid Out
- LOW VOLATILITY**  
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

**SECTOR WEIGHTS**



- Financials 22.02%
- Health Care 18.31%
- Industrials 16.88%
- Information Technology 9.84%
- Consumer Staples 8.64%
- Energy 8.43%
- Consumer Discretionary 4.98%
- Utilities 4.61%
- Materials 3.23%
- Communication Services 3.07%

**MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))**

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

**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](http://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.

