

# MSCI EMU Select Screened Index (EUR)

The MSCI EMU Select Screened Index is based on the MSCI EMU Index, its parent index, which includes large and mid-cap securities across the 10 Developed Markets countries in the EMU\*. 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 – JUN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU Select Screened	MSCI EMU
2024	8.95	9.49
2023	19.83	18.78
2022	-13.52	-12.47
2021	22.63	22.16
2020	0.22	-1.02
2019	24.92	25.47
2018	-13.28	-12.71
2017	12.20	12.49
2016	4.63	4.37

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015
MSCI EMU Select Screened	-0.99	3.94	10.84	10.50	15.76	11.61	na	6.54
MSCI EMU	-0.73	4.95	14.06	12.85	16.46	12.13	na	6.82

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.13	15.55	13.93	1.88
3.03	16.56	14.18	1.90

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – JUN 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 EMU Select Screened	0.99	0.78	6.89	14.40	15.65	na	0.90	0.69	na	0.45	37.12	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.00	14.32	15.71	na	0.95	0.72	na	0.47	38.07	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 EMU Select Screened Index (EUR)

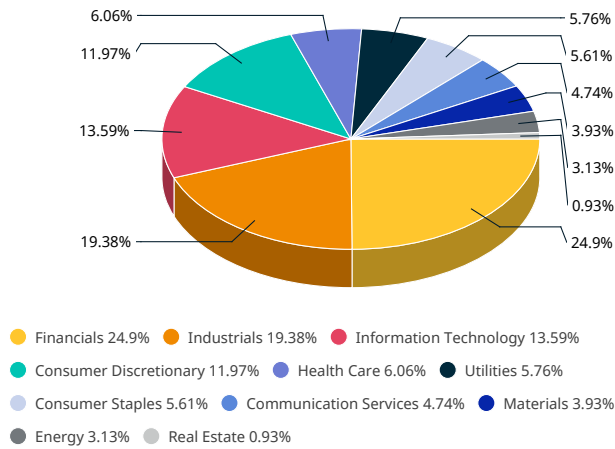
INDEX CHARACTERISTICS

	MSCI EMU Select Screened	MSCI EMU
Number of Constituents	205	219
	Weight (%)	
Largest	5.15	4.73
Smallest	0.04	0.04
Average	0.49	0.46
Median	0.22	0.21

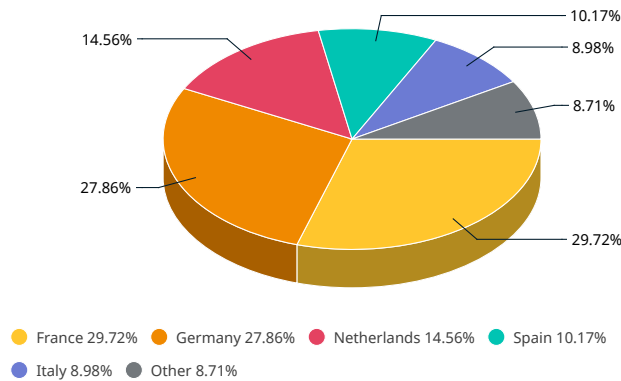
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	5.15	4.73	Info Tech
ASML HLDG	NL	5.10	4.68	Info Tech
SIEMENS	DE	4.22	2.90	Industrials
SCHNEIDER ELECTRIC	FR	3.15	2.17	Industrials
ALLIANZ	DE	2.44	2.33	Financials
LVMH MOET HENNESSY	FR	2.36	2.14	Cons Discr
BANCO SANTANDER	ES	1.96	1.87	Financials
DEUTSCHE TELEKOM	DE	1.92	1.90	Comm Srvcs
TOTALENERGIES	FR	1.89	1.87	Energy
AIR LIQUIDE	FR	1.80	1.78	Materials
Total		30.00	26.35	

SECTOR WEIGHTS



COUNTRY WEIGHTS



\* Developed Market countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI EMU 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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