

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 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU Select Screened	MSCI EMU
2025	20.71	23.70
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 (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI EMU Select Screened	4.35	1.46	16.66	7.86	15.09	9.60	9.05	7.62	
MSCI EMU	4.13	1.42	17.52	8.01	16.09	10.25	9.38	7.93	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.87	18.25	14.70	2.20
2.81	18.15	14.85	2.22

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 EMU Select Screened	0.99	0.77	9.18	11.85	14.26	15.16	1.00	0.59	0.60	0.52	37.12	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.57	11.76	14.16	15.32	1.09	0.63	0.62	0.53	38.07	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 EMU Select Screened Index (EUR)

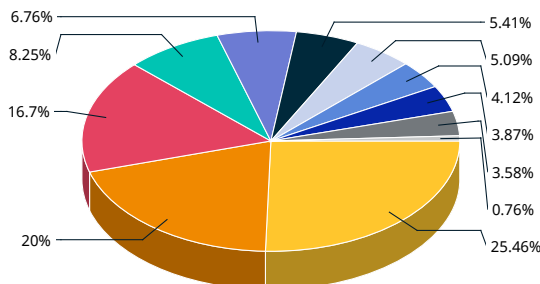
INDEX CHARACTERISTICS

	MSCI EMU Select Screened	MSCI EMU
Number of Constituents	208	223
Weight (%)		
Largest	8.88	8.11
Smallest	0.05	0.04
Average	0.48	0.45
Median	0.21	0.21

TOP 10 CONSTITUENTS

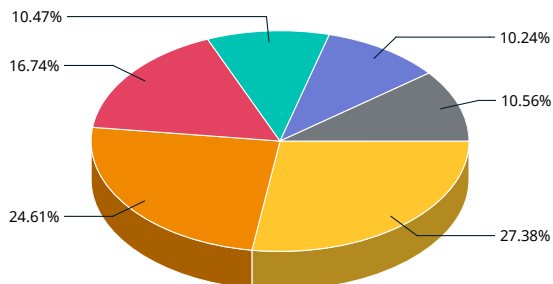
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	8.88	8.11	Info Tech
SIEMENS	DE	4.10	3.10	Industrials
SCHNEIDER ELECTRIC	FR	2.96	2.23	Industrials
SAP	DE	2.68	2.45	Info Tech
BANCO SANTANDER	ES	2.47	2.38	Financials
TOTALENERGIES	FR	2.43	2.25	Energy
ALLIANZ	DE	2.27	2.19	Financials
IBERDROLA	ES	2.04	1.89	Utilities
LVMH MOET HENNESSY	FR	1.92	1.78	Cons Discr
BBVA	ES	1.80	1.73	Financials
Total		31.55	28.12	

SECTOR WEIGHTS



- Financials 25.46%
- Industrials 20%
- Information Technology 16.7%
- Consumer Discretionary 8.25%
- Utilities 6.76%
- Health Care 5.41%
- Consumer Staples 5.09%
- Communication Services 4.12%
- Energy 3.87%
- Materials 3.58%
- Real Estate 0.76%

COUNTRY WEIGHTS



- France 27.38%
- Germany 24.61%
- Netherlands 16.74%
- Spain 10.47%
- Italy 10.24%
- Other 10.56%

* 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

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.

