

# 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 – PRICE RETURNS (EUR) (NOV 2015 – FEB 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Select Screened	MSCI Europe
2024	4.93	5.75
2023	14.08	12.73
2022	-13.69	-11.86
2021	22.31	22.39
2020	-3.25	-5.38
2019	22.38	22.24
2018	-13.03	-13.10
2017	7.09	7.28
2016	-0.99	-0.50

## INDEX PERFORMANCE – PRICE RETURNS (%) (FEB 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI Europe Select Screened	3.00	8.69	10.71	9.13	6.84	8.07	na	3.93	
MSCI Europe	3.48	9.52	12.69	10.11	7.28	8.26	na	4.01	

## FUNDAMENTALS (FEB 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.00	15.84	14.13	2.16
2.99	15.98	14.27	2.21

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – FEB 28, 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 Europe Select Screened	0.99	0.89	6.16	13.29	15.00	na	0.38	0.51	na	0.32	34.53	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.43	13.26	15.21	na	0.41	0.52	na	0.32	35.45	2020-02-19–2020-03-18

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price 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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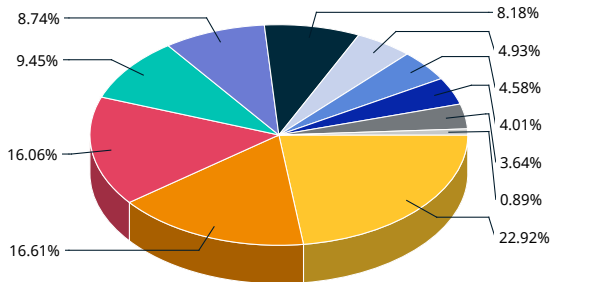
## INDEX CHARACTERISTICS

	MSCI Europe Select Screened	MSCI Europe
<b>Number of Constituents</b>	381	414
	Weight (%)	
<b>Largest</b>	2.77	2.52
<b>Smallest</b>	0.02	0.02
<b>Average</b>	0.26	0.24
<b>Median</b>	0.12	0.10

## TOP 10 CONSTITUENTS

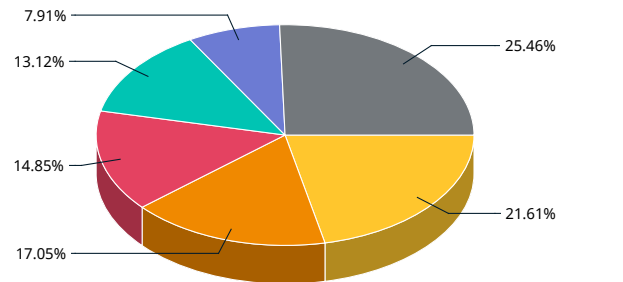
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	2.77	2.50	Info Tech
NOVO NORDISK B	DK	2.73	2.52	Health Care
ASML HLDG	NL	2.71	2.45	Info Tech
ASTRAZENECA	GB	2.21	2.03	Health Care
ROCHE HOLDING GENUSS	CH	2.20	2.02	Health Care
NOVARTIS	CH	2.01	1.85	Health Care
SHELL	GB	1.98	1.79	Energy
HSBC HOLDINGS (GB)	GB	1.98	1.86	Financials
LVMH MOET HENNESSY	FR	1.91	1.73	Cons Discr
SIEMENS	DE	1.84	1.52	Industrials
<b>Total</b>		<b>22.35</b>	<b>20.28</b>	

## SECTOR WEIGHTS



- Financials 22.92%
- Health Care 16.61%
- Industrials 16.06%
- Consumer Discretionary 9.45%
- Consumer Staples 8.74%
- Information Technology 8.18%
- Materials 4.93%
- Energy 4.58%
- Utilities 4.01%
- Communication Services 3.64%
- Real Estate 0.89%

## COUNTRY WEIGHTS



- United Kingdom 21.61%
- France 17.05%
- Germany 14.85%
- Switzerland 13.12%
- Netherlands 7.91%
- Other 25.46%

\* 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.

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