

# MSCI Europe Custom ESG Index (USD)

The MSCI Europe Custom ESG 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 the Europe. The index is a custom index based on customized ESG screening criteria selected by Northern Trust. It aims to exclude companies that do not comply with UN Global Compact Principles, are involved in the production or sale of tobacco products, are involved in for profit prisons or are involved in the production of controversial weapons

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAY 2012 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Custom ESG	MSCI Europe
2023	16.82	16.68
2022	-19.16	-17.28
2021	13.85	13.75
2020	5.50	3.14
2019	20.27	20.03
2018	-17.49	-17.27
2017	22.34	22.13
2016	-4.51	-3.39
2015	-4.38	-5.32
2014	-8.24	-8.59
2013	22.65	21.68

## INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI Europe Custom ESG	-2.42	1.78	3.96	1.50	0.47	4.06	1.26	5.07
MSCI Europe	-2.43	2.23	4.57	2.05	1.31	4.12	1.25	4.91

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Custom ESG	1.00	0.84	3.60	18.47	19.44	16.33	-0.03	0.19	0.07	0.31	38.73	2018-01-25–2020-03-23
MSCI Europe	1.00	0.00	3.30	18.25	19.53	16.38	0.01	0.20	0.07	0.30	39.81	2018-01-25–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Europe Custom ESG Index (USD)

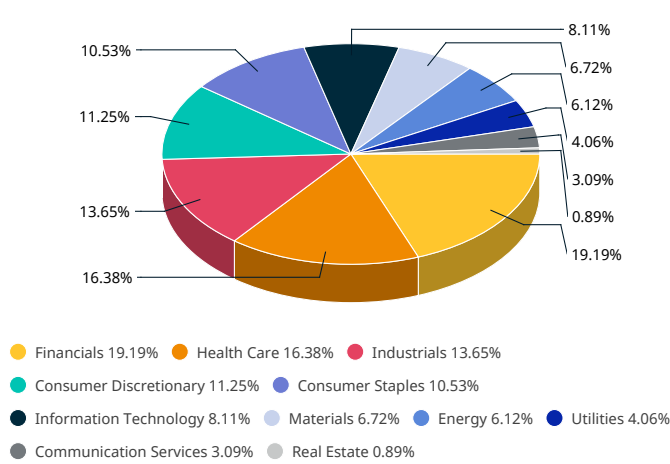
INDEX CHARACTERISTICS

	MSCI Europe Custom ESG	MSCI Europe
Number of Constituents	402	420
Weight (%)		
Largest	4.13	3.93
Smallest	0.02	0.02
Average	0.25	0.24
Median	0.10	0.10

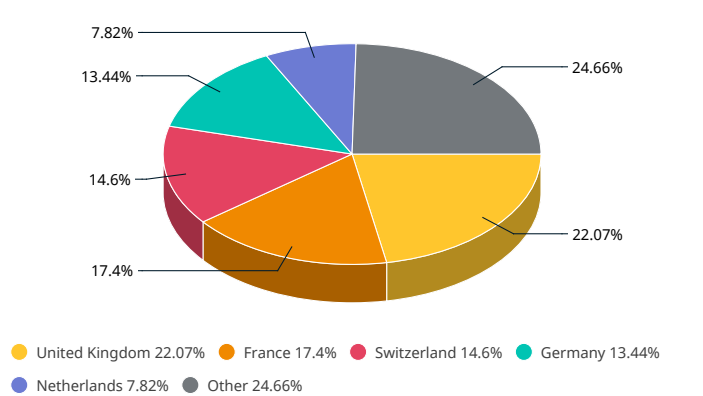
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVO NORDISK B	DK	4.13	3.93	Health Care
ASML HLDG	NL	3.51	3.34	Info Tech
NESTLE	CH	2.63	2.50	Cons Staples
ASTRAZENECA	GB	2.29	2.18	Health Care
SHELL	GB	2.28	2.17	Energy
LVMH MOET HENNESSY	FR	2.24	2.13	Cons Discr
NOVARTIS	CH	1.95	1.85	Health Care
SAP	DE	1.85	1.76	Info Tech
ROCHE HOLDING GENUSS	CH	1.65	1.57	Health Care
HSBC HOLDINGS (GB)	GB	1.63	1.55	Financials
Total		24.16	22.96	

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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