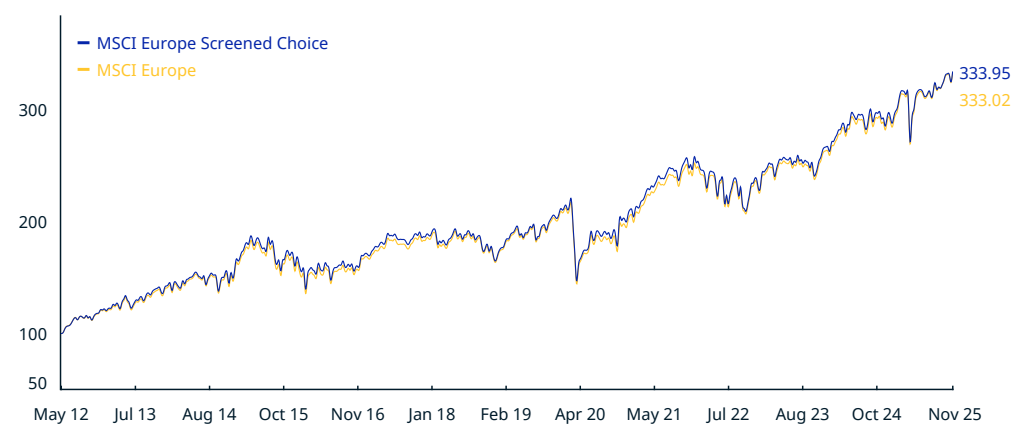


# MSCI Europe Screened Choice Index (EUR)

The MSCI Europe Screened Choice Index is based on MSCI Europe, its parent index, which captures large and mid-cap representation across 15 Developed Markets (DM) countries\* in Europe. The Index constituents are weighted according to their free float adjusted market capitalizations applicable to foreign investors. The index represents the performance of the broad market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact principles. Constituent selection is based on data from MSCI Solutions. Each country's weight within the Index will fluctuate over time according to market movements. Constituent weights are not rebalanced to the initial levels at any time.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – NOV 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Screened Choice	MSCI Europe
2024	8.50	8.59
2023	16.05	15.83
2022	-10.55	-9.49
2021	24.76	25.13
2020	-1.97	-3.32
2019	26.56	26.05
2018	-11.33	-10.57
2017	10.19	10.24
2016	1.35	2.58
2015	9.52	8.22
2014	7.25	6.84
2013	20.87	19.82

## INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI Europe Screened Choice	1.05	5.02	14.62	15.19	11.87	10.61	6.57	9.34	
MSCI Europe	0.91	5.14	15.71	16.28	12.17	11.14	6.82	9.32	

## FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.02	16.64	14.46	2.29
2.96	16.95	14.77	2.36

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – NOV 28, 2025)

	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 Screened Choice	1.00	0.61	4.20	9.76	11.94	13.25	0.90	0.77	0.50	0.73	34.97	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	2.98	9.83	11.90	13.24	0.92	0.81	0.52	0.73	35.25	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 Europe Screened Choice Index (EUR)

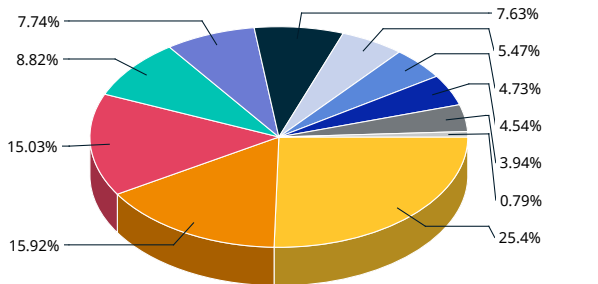
## INDEX CHARACTERISTICS

	MSCI Europe Screened Choice	MSCI Europe
<b>Number of Constituents</b>	388	403
<b>Weight (%)</b>		
<b>Largest</b>	3.32	3.10
<b>Smallest</b>	0.02	0.02
<b>Average</b>	0.26	0.25
<b>Median</b>	0.11	0.11

## TOP 10 CONSTITUENTS

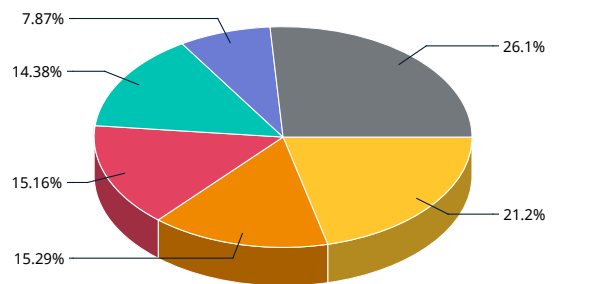
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	3.32	3.10	Info Tech
ASTRAZENECA	GB	2.34	2.19	Health Care
ROCHE HOLDING GENUSS	CH	2.19	2.05	Health Care
NESTLE	CH	2.09	1.95	Cons Staples
SAP	DE	2.06	1.93	Info Tech
NOVARTIS	CH	2.02	1.89	Health Care
HSBC HOLDINGS (GB)	GB	1.99	1.86	Financials
SHELL	GB	1.74	1.63	Energy
SIEMENS	DE	1.64	1.54	Industrials
LVMH MOET HENNESSY	FR	1.50	1.41	Cons Discr
<b>Total</b>		<b>20.91</b>	<b>19.55</b>	

## SECTOR WEIGHTS



- Financials 25.4%
- Industrials 15.92%
- Health Care 15.03%
- Consumer Staples 8.82%
- Information Technology 7.74%
- Consumer Discretionary 7.63%
- Materials 5.47%
- Utilities 4.73%
- Energy 4.54%
- Communication Services 3.94%
- Real Estate 0.79%

## COUNTRY WEIGHTS



- United Kingdom 21.2%
- Germany 15.29%
- France 15.16%
- Switzerland 14.38%
- Netherlands 7.87%
- Other 26.1%

The MSCI ESG Indexes use ratings and other data supplied by MSCI Solutions LLC, a subsidiary of MSCI Inc.

\*DM countries in Europe 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 Screened Choice Index was launched on May 13, 2020. 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](http://www.msci.com).

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