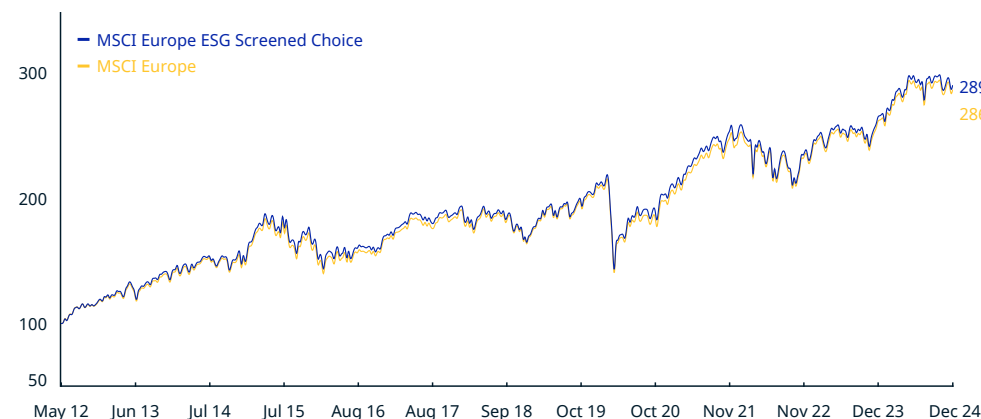


# MSCI Europe ESG Screened Choice Index (EUR)

The MSCI Europe ESG Screened Choice Index is a free float-adjusted market capitalization-weighted index based on MSCI Europe, its parent index, which captures large and mid-cap representation across 15 Developed Markets (DM) countries\* in Europe. The index excludes companies that are associated with controversial, civilian, and nuclear weapons as well as tobacco or companies that derive revenues from thermal coal power and extraction of select fossil fuels or companies that are not in compliance with the United Nations Global Compact principles or companies that are involved in Red Flag ESG controversies.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – DEC 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe ESG 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 (%) (DEC 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012	FUNDAMENTALS (DEC 31, 2024)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI Europe ESG Screened Choice	-0.50	-2.96	8.50	8.50	4.04	6.61	6.58	8.82	3.30	14.31	13.04	2.01	
MSCI Europe	-0.49	-2.72	8.59	8.59	4.41	6.61	6.63	8.71	3.26	14.66	13.17	2.04	

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – DEC 31, 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 ESG Screened Choice	1.00	0.61	7.73	13.08	15.50	14.01	0.20	0.42	0.50	0.69	34.97	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.43	12.99	15.52	13.99	0.22	0.42	0.50	0.68	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 ESG Screened Choice Index (EUR)

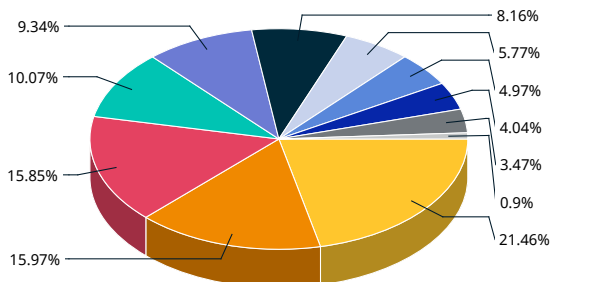
## INDEX CHARACTERISTICS

	MSCI Europe ESG Screened Choice	MSCI Europe
<b>Number of Constituents</b>	400	414
<b>Weight (%)</b>		
<b>Largest</b>	2.86	2.70
<b>Smallest</b>	0.02	0.02
<b>Average</b>	0.25	0.24
<b>Median</b>	0.11	0.10

## TOP 10 CONSTITUENTS

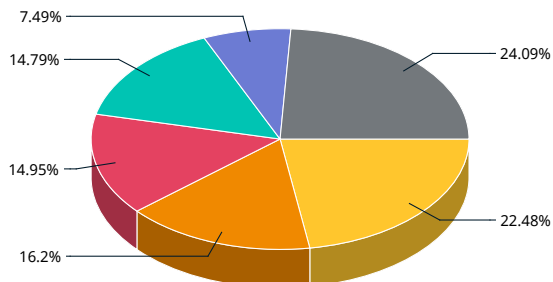
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	2.86	2.70	Info Tech
NOVO NORDISK B	DK	2.84	2.68	Health Care
SAP	DE	2.60	2.46	Info Tech
NESTLE	CH	2.20	2.08	Cons Staples
ASTRAZENECA	GB	2.07	1.95	Health Care
ROCHE HOLDING GENUSS	CH	2.01	1.90	Health Care
NOVARTIS	CH	1.96	1.85	Health Care
SHELL	GB	1.96	1.85	Energy
LVMH MOET HENNESSY	FR	1.84	1.74	Cons Discr
HSBC HOLDINGS (GB)	GB	1.82	1.72	Financials
<b>Total</b>		<b>22.16</b>	<b>20.95</b>	

## SECTOR WEIGHTS



- Financials 21.46%
- Industrials 15.97%
- Health Care 15.85%
- Consumer Staples 10.07%
- Consumer Discretionary 9.34%
- Information Technology 8.16%
- Materials 5.77%
- Energy 4.97%
- Utilities 4.04%
- Communication Services 3.47%
- Real Estate 0.9%

## COUNTRY WEIGHTS



- United Kingdom 22.48%
- France 16.2%
- Germany 14.95%
- Switzerland 14.79%
- Netherlands 7.49%
- Other 24.09%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, 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 Europe ESG 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

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