# **MSCI Europe Selection Index (EUR)**

The MSCI Europe Selection Index is a free float-adjusted market capitalization-weighted index designed to represent the performance of companies that are selected from the MSCI Europe Index ("Parent Index") based on Environmental, Social and Governance (ESG) criteria. These criteria exclude constituents based on involvement in specific business activities, as well as ESG ratings and exposure to Controversies. The Indexes are derived from the MSCI Europe Index and aim to achieve sector weights that reflect the sector weights of the corresponding Parent Index. the MSCI Europe Selection Index consists of Large and Mid cap companies across 15 developed markets countries\*. The Index construction targets 50% free float-adjusted market capitalization coverage of each Global Industry Classification Standard (GICS®) sector by selecting constituents primarily based on criteria including the ESG rating, and the company's industry-adjusted ESG score. The Index is a member of the MSCI Selection Index series.

For a complete description of the index methodology, please see Index methodology - MSCI.

# CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (NOV 2010 – NOV 2025)

# - MSCI Europe Selection - MSCI Europe 322. 320. Nov 10 Feb 12 May 13 Aug 14 Nov 15 Feb 17 May 18 Aug 19 Nov 20 Feb 22 May 23 Aug 24 Nov 25

## **ANNUAL PERFORMANCE (%)**

Year	MSCI Europe Selection	MSCI Europe					
2024	6.34	8.59					
2023	16.71	15.83					
2022	-12.08	-9.49					
2021	24.76	25.13					
2020	0.28	-3.32					
2019	27.98	26.05					
2018	-9.41	-10.57					
2017	9.00	10.24					
2016	0.19	2.58					
2015	12.16	8.22					
2014	7.19	6.84					
2013	20.81	19.82					
2012	18.34	17.29					
2011	-6.72	-8.08					

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

# FUNDAMENTALS (NOV 28, 2025)

					ANNUALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr A	Since aug 31, 2010	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Selection	0.66	5.46	9.80	11.07	10.00	9.11	6.24	8.30	2.95	17.86	15.46	2.63
MSCI Europe	0.91	5.14	15.71	16.28	12.17	11.14	6.82	8.25	2.96	16.95	14.77	2.36

### INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 - NOV 28, 2025)

					ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Aug 31, 2010	(%)	Period YYYY-MM-DD		
MSCI Europe Selection	0.97	1.86	10.08	9.90	12.19	13.06	0.71	0.64	0.48	0.65	33.92	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	0.64	35.25	2020-02-19-2020-03-18		
	<sup>1</sup> Last	12 months	hs <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					E LIBOR 1M prior that date						

The MSCI Selection Indexes are products of MSCI Inc. that utilize information such as company ratings and research produced and provided by MSCI Solutions LLC (MSCI Solutions), a subsidiary of MSCI Inc.

The MSCI ESG Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

The MSCI Europe Selection Index was launched on Sep 01, 2010. 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.



<sup>\*</sup> Developed Markets countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

NOV 28, 2025 Index Factsheet

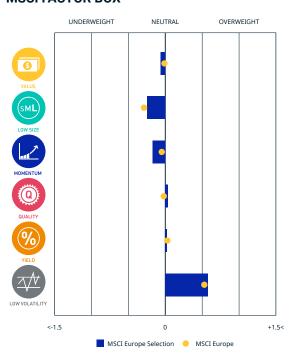
### **INDEX CHARACTERISTICS**

	MSCI Europe Selection	MSCI Europe				
Number of	213	403				
Constituents						
	Weight (%)					
Largest	6.05	3.10				
Smallest	0.04	0.02				
Average	0.47	0.25				
Median	0.21	0.11				

### **TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.05	3.10	Info Tech
ASTRAZENECA	GB	4.27	2.19	Health Care
NOVARTIS	CH	3.68	1.89	Health Care
HSBC HOLDINGS (GB)	GB	3.63	1.86	Financials
LVMH MOET HENNESSY	FR	2.74	1.41	Cons Discr
NOVO NORDISK B	DK	2.36	1.21	Health Care
UNILEVER PLC (GB)	GB	2.19	1.13	Cons Staples
SCHNEIDER ELECTRIC	FR	2.18	1.12	Industrials
IBERDROLA	ES	1.99	1.02	Utilities
TOTALENERGIES	FR	1.95	1.00	Energy
Total		31.03	15.93	

# FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN MSCI FACTOR BOX



### **MSCI FaCS**



VALUE
Relatively Inexpensive Stocks



LOW SIZE Smaller Companies



**MOMENTUM Rising Stocks** 



QUALITY
Sound Balance Sheet Stocks



YIELD
Cash Flow Paid Out



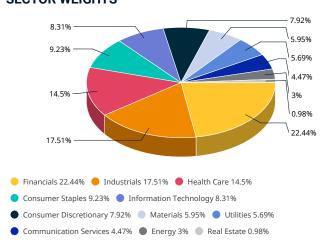
LOW VOLATILITY
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a

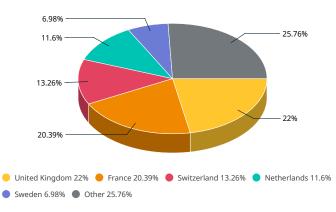
broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

# **SECTOR WEIGHTS**



### **COUNTRY WEIGHTS**





NOV 28, 2025 Index Factsheet

### MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

### **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 <a href="https://www.msci.com">www.msci.com</a>.

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