

# MSCI Europe ex Select Controversies Index (EUR)

The MSCI Europe ex Select Controversies 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 excludes companies associated with controversial, civilian and nuclear weapons. The index also excludes companies associated with tobacco as well as those that derive revenue from thermal coal.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe ex Select Controversies	MSCI Europe
2023	16.03	15.83
2022	-11.63	-9.49
2021	24.82	25.13
2020	-1.29	-3.32
2019	26.32	26.05
2018	-10.82	-10.57
2017	10.21	10.24
2016	1.31	2.58
2015	9.30	8.22
2014	7.22	6.84
2013	20.04	19.82

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI Europe ex Select Controversies	3.74	7.29	14.44	7.29	8.35	8.78	6.93	9.27
MSCI Europe	3.94	7.63	14.79	7.63	9.22	8.80	7.02	9.22

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 29, 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 ex Select Controversies	1.00	0.84	3.65	13.84	15.70	13.93	0.56	0.58	0.54	0.73	34.54	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.30	13.54	15.80	13.98	0.63	0.58	0.55	0.72	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 ex Select Controversies Index (EUR)

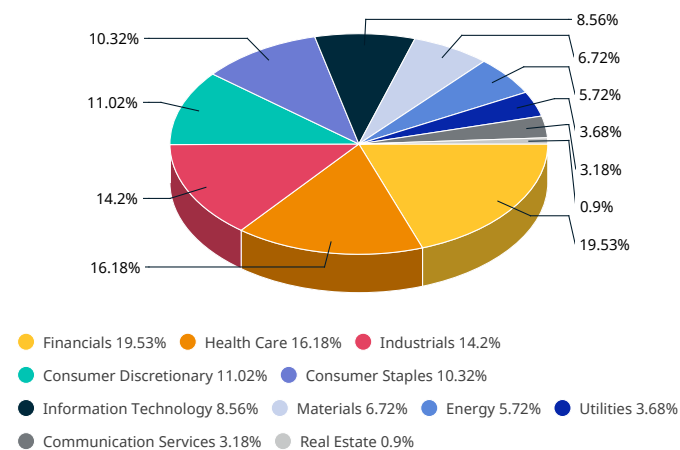
### INDEX CHARACTERISTICS

	MSCI Europe ex Select Controversies	MSCI Europe
<b>Number of Constituents</b>	401	421
	<b>Weight (%)</b>	
<b>Largest</b>	4.01	3.78
<b>Smallest</b>	0.02	0.02
<b>Average</b>	0.25	0.24
<b>Median</b>	0.10	0.10

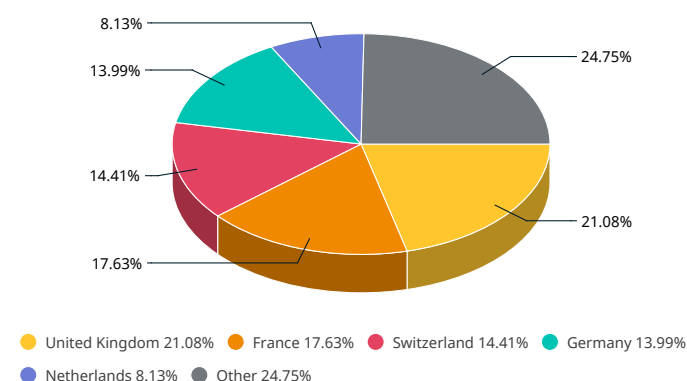
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVO NORDISK B	DK	4.01	3.78	Health Care
ASML HLDG	NL	3.74	3.52	Info Tech
NESTLE	CH	2.73	2.57	Cons Staples
LVMH MOET HENNESSY	FR	2.40	2.25	Cons Discr
SHELL	GB	2.08	1.96	Energy
ASTRAZENECA	GB	2.01	1.90	Health Care
SAP	DE	1.96	1.85	Info Tech
NOVARTIS	CH	1.92	1.80	Health Care
ROCHE HOLDING GENUSS	CH	1.73	1.62	Health Care
HSBC HOLDINGS (GB)	GB	1.44	1.36	Financials
<b>Total</b>		<b>24.02</b>	<b>22.61</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\* DM countries include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

The MSCI Europe ex Select Controversies Index was launched on Sep 09, 2019. 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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