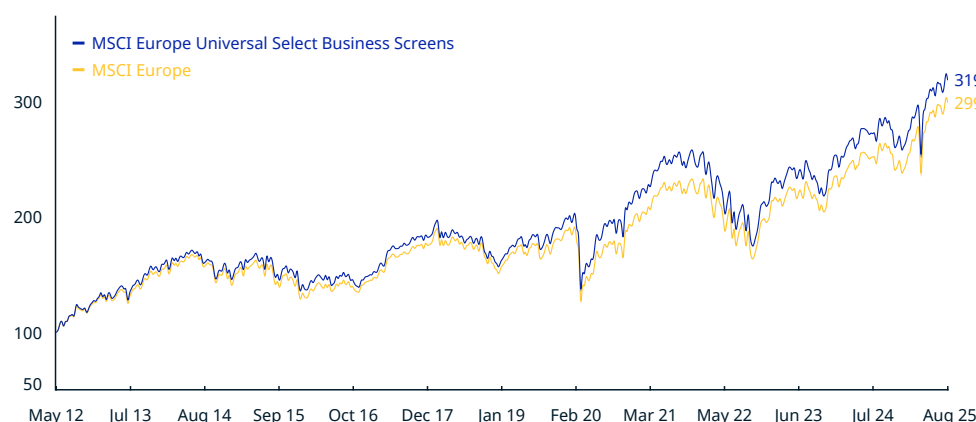


# MSCI Europe Universal Select Business Screens Index (USD)

The MSCI Europe Universal Select Business Screens Index is based on the MSCI Europe Index, its parent index, and includes large and mid-cap securities across 15 Developed Markets (DM) in Europe\*. The index aims to represent the performance of a strategy that excludes companies that are associated with controversial weapons, nuclear weapons, oil sands or recreational cannabis; or derive revenues from conventional weapons, thermal coal, tobacco or civilian firearms; or are involved in very severe controversies pertaining to ESG issues; or have an MSCI ESG Rating of CCC. The strategy also aims to increase exposure to companies demonstrating both a robust ESG profile as well as a positive trend in improving that profile, by re-weighting free-float adjusted market capitalization weights based on certain ESG metrics.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – AUG 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Universal Select Business Screens	MSCI Europe
2024	2.50	1.79
2023	20.53	19.89
2022	-17.77	-15.06
2021	16.70	16.30
2020	10.11	5.38
2019	25.96	23.77
2018	-14.93	-14.86
2017	26.21	25.51
2016	-2.31	-0.40
2015	-1.00	-2.84
2014	-5.69	-6.18
2013	27.26	25.23

## INDEX PERFORMANCE – NET RETURNS (%) (AUG 29, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI Europe Universal Select Business Screens	3.42	3.41	11.27	22.76	18.07	10.18	7.65	9.15	
MSCI Europe	3.44	3.69	13.28	25.02	18.46	10.99	7.41	8.64	

## FUNDAMENTALS (AUG 29, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.12	15.81	14.28	2.26
3.08	16.25	14.49	2.23

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – AUG 29, 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 (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Europe Universal Select Business Screens	1.00	1.36	7.63	16.19	17.74	16.35	0.82	0.47	0.40	0.54	33.78	2020-02-12–2020-03-23
MSCI Europe	1.00	0.00	3.29	15.91	17.57	16.29	0.85	0.52	0.39	0.51	35.82	2018-01-25–2020-03-23

<sup>1</sup> Last 12 months

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

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

## MSCI Europe Universal Select Business Screens Index (USD)

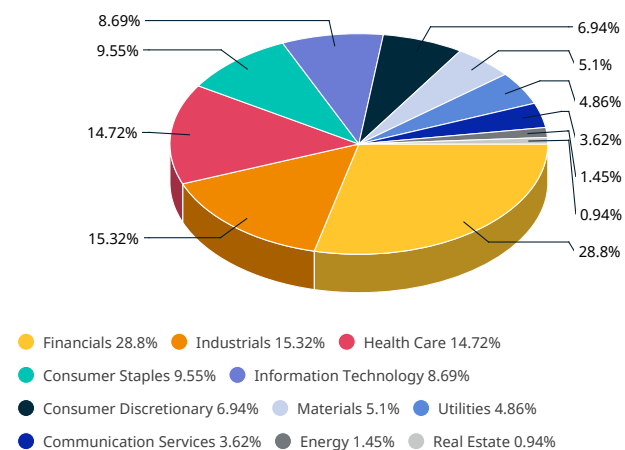
### INDEX CHARACTERISTICS

	MSCI Europe Universal Select Business Screens	MSCI Europe
<b>Number of Constituents</b>	368	402
	<b>Weight (%)</b>	
<b>Largest</b>	3.09	2.33
<b>Smallest</b>	0.01	0.02
<b>Average</b>	0.27	0.25
<b>Median</b>	0.12	0.11

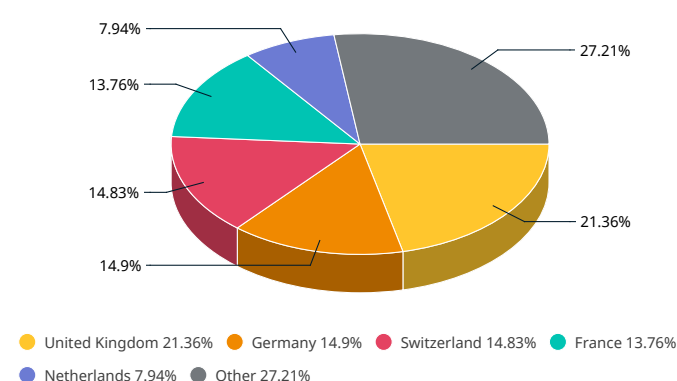
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	3.09	2.33	Info Tech
SAP	DE	2.99	2.25	Info Tech
ASTRAZENECA	GB	2.60	1.96	Health Care
NOVARTIS	CH	2.54	1.91	Health Care
HSBC HOLDINGS (GB)	GB	2.38	1.77	Financials
SIEMENS	DE	2.22	1.67	Industrials
NOVO NORDISK B	DK	1.91	1.44	Health Care
ALLIANZ	DE	1.72	1.30	Financials
UNILEVER PLC (GB)	GB	1.66	1.22	Cons Staples
BANCO SANTANDER	ES	1.53	1.13	Financials
<b>Total</b>		<b>22.65</b>	<b>16.96</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



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

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

The MSCI Europe Universal Select Business Screens Index was launched on Apr 25, 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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