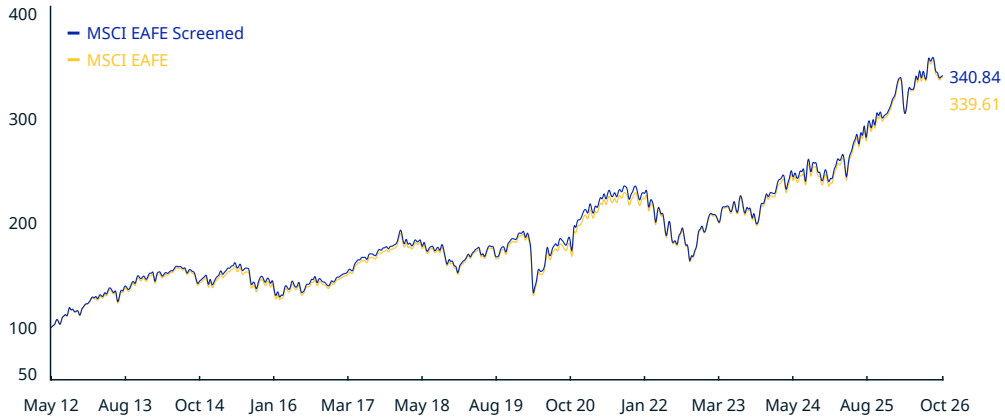
# MSCI EAFE Screened Index (USD)

The MSCI EAFE Screened Index is based on the MSCI EAFE Index, its parent index, and includes large and mid-cap securities across 21 Developed Markets (DM)* countries excluding the U.S and Canada. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons as well as tobacco, palm oil and arctic oil & gas 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 Controversies, Orange Flag Land Use and Biodiversity controversies or Orange Flag Supply Chain Management controversies In addition, the Indexes target a minimum 30% reduction in carbon emission intensity relative to the underlying Parent Indexes.

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

## CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2012 – OCT 2026)




## ANNUAL PERFORMANCE (%)

| Year | MSCI EAFE Screened | MSCI EAFE |
|---|---|---|
| 2025 | 30.03 | 31.22 |
| 2024 | 4.47 | 3.82 |
| 2023 | 19.11 | 18.24 |
| 2022 | -16.13 | -14.45 |
| 2021 | 10.90 | 11.26 |
| 2020 | 9.27 | 7.82 |
| 2019 | 22.43 | 22.01 |
| 2018 | -14.27 | -13.79 |
| 2017 | 25.13 | 25.03 |
| 2016 | 0.09 | 1.00 |
| 2015 | -0.04 | -0.81 |
| 2014 | -4.61 | -4.90 |
| 2013 | 23.88 | 22.78 |

## INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

| | | | | | ANNUALIZED | | | | FUNDAMENTALS (OCT 30, 2026) | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2012 | Div Yld (%) | P/E | P/E Fwd | P/BV |
| **MSCI EAFE Screened** | -1.19 | -2.08 | 12.71 | 8.92 | 19.57 | 8.14 | 9.05 | 8.87 | 2.66 | 17.54 | 14.59 | 2.29 |
| **MSCI EAFE** | -0.74 | -1.85 | 13.51 | 9.52 | 19.75 | 8.63 | 9.21 | 8.85 | 2.69 | 17.33 | 14.46 | 2.30 |

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – OCT 30, 2026)

| | | | | ANNUALIZED STD DEV (%) [2] | | | SHARPE RATIO [2,3] | | | | MAXIMUM DRAWDOWN | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Beta | Tracking Error (%) | Turnover (%) [1] | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2012 | (%) | Period YYYY-MM-DD |
| **MSCI EAFE Screened** | 1.00 | 0.70 | 6.85 | 12.95 | 15.77 | 15.08 | 1.11 | 0.34 | 0.49 | 0.54 | 33.72 | 2018-01-25—2020-03-23 |
| **MSCI EAFE** | 1.00 | 0.00 | 4.02 | 12.67 | 15.56 | 15.02 | 1.14 | 0.37 | 0.50 | 0.54 | 34.12 | 2018-01-25—2020-03-23 |

[1] Last 12 months [2] Based on monthly net returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

*DM countries include: Australia, Austria, Belgium, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland and the UK.

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

The MSCI EAFE Screened Index was launched on Dec 18, 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.

## INDEX CHARACTERISTICS

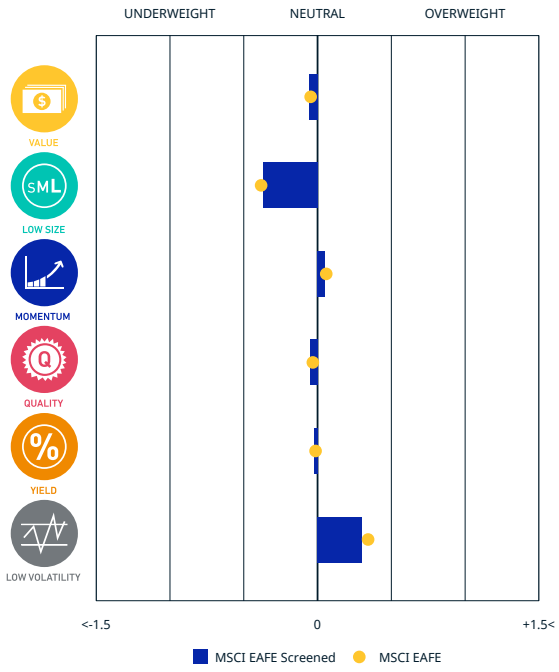
| | MSCI EAFE Screened | MSCI EAFE |
|---|---|---|
| **Number of Constituents** | 612 | 654 |
| | **Weight (%)** | |
| **Largest** | 3.20 | 2.87 |
| **Smallest** | 0.01 | 0.01 |
| **Average** | 0.16 | 0.15 |
| **Median** | 0.08 | 0.07 |

## TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|---|---|---|---|---|
| ASML HLDG | NL | 3.20 | 2.87 | Info Tech |
| ROCHE HOLDING PART | CH | 1.80 | 1.62 | Health Care |
| NOVARTIS | CH | 1.56 | 1.40 | Health Care |
| HSBC HOLDINGS (GB) | GB | 1.54 | 1.38 | Financials |
| ASTRAZENECA | GB | 1.48 | 1.33 | Health Care |
| SAP | DE | 1.25 | 1.12 | Info Tech |
| MITSUBISHI UFJ FIN GRP | JP | 1.22 | 1.10 | Financials |
| SIEMENS | DE | 1.12 | 1.01 | Industrials |
| BHP GROUP (AU) | AU | 1.08 | 0.97 | Materials |
| COMMONWEALTH BANK OF AUS | AU | 1.03 | 0.92 | Financials |
| Total | | 15.26 | 13.70 | |

## 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**

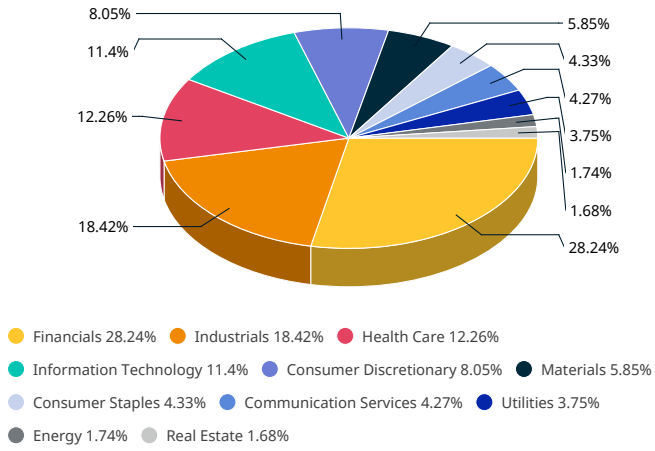
**YIELD**
**Cash Flow Paid Out**

**LOW VOLATILITY**
**Lower Risk Stocks**

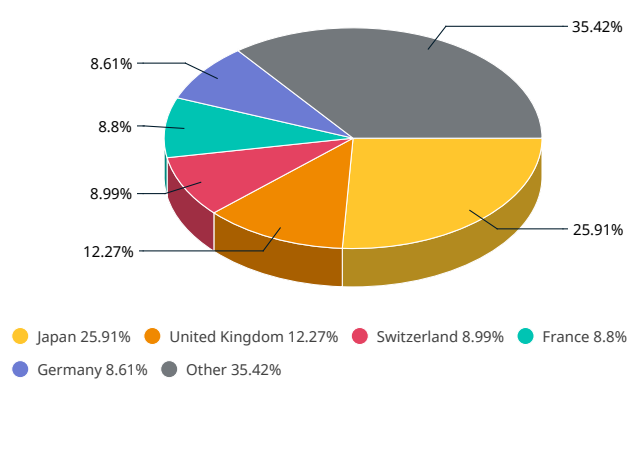
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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

## SECTOR WEIGHTS




## COUNTRY WEIGHTS



**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 www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at https://www.msci.com/legal/notice-and-disclaimer. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to https://www.msci.com/privacy-pledge.

© 2026 MSCI Inc. All rights reserved.