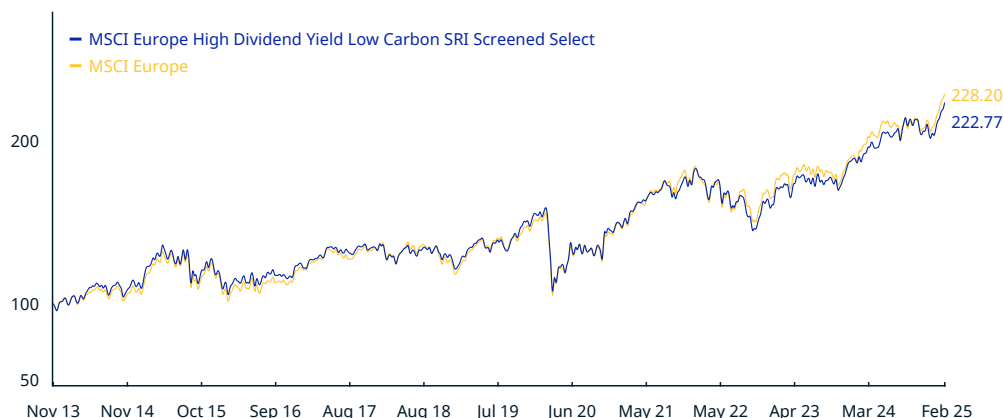


# MSCI Europe High Dividend Yield Low Carbon SRI Screened Select Index (EUR)

MSCI Europe High Dividend Yield Index Low Carbon SRI Screened Select Index is based on MSCI Europe Index, its parent index, which includes large and mid-cap stocks across 15 Developed Markets (DM) countries in Europe\*. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms and maximizes its exposure to the Dividend Yield factor while limiting the Tracking Error relative to the MSCI Europe Index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – FEB 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe High Dividend Yield Low Carbon SRI Screened Select	MSCI Europe
2024	8.18	8.59
2023	17.86	15.83
2022	-11.44	-9.49
2021	23.09	25.13
2020	-5.14	-3.32
2019	26.62	26.05
2018	-8.24	-10.57
2017	7.21	10.24
2016	3.65	2.58
2015	6.15	8.22
2014	10.81	6.84

## INDEX PERFORMANCE – NET RETURNS (%) (FEB 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	
MSCI Europe High Dividend Yield Low Carbon SRI Screened Select	3.62	8.79	15.86	9.52	9.23	9.94	5.67	7.37	
MSCI Europe	3.63	9.79	15.70	10.33	10.19	10.95	6.22	7.60	

## FUNDAMENTALS (FEB 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.16	14.45	12.75	1.85
2.99	15.98	14.27	2.21

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 28, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe High Dividend Yield Low Carbon SRI Screened Select	40.00	13.04	15.37	13.76	0.56	0.62	0.44	0.56	35.15	2020-02-19–2020-03-23
MSCI Europe	3.43	13.18	15.19	13.84	0.62	0.68	0.47	0.58	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

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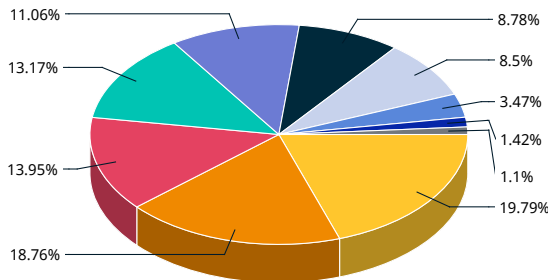
## INDEX CHARACTERISTICS

MSCI Europe High Dividend Yield Low Carbon SRI Screened Select	
<b>Number of Constituents</b>	90
<b>Mkt Cap (EUR Millions)</b>	
<b>Index</b>	2,584,113.02
<b>Largest</b>	133,418.83
<b>Smallest</b>	870.50
<b>Average</b>	28,712.37
<b>Median</b>	16,731.84

## TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
ROCHE HOLDING GENUSS	CH	133.42	5.16	Health Care
NOVARTIS	CH	123.63	4.78	Health Care
SANOFI	FR	106.82	4.13	Health Care
ALLIANZ	DE	106.52	4.12	Financials
VOLVO B	SE	100.79	3.90	Industrials
AXA	FR	95.20	3.68	Financials
DEUTSCHE POST	DE	86.67	3.35	Industrials
INDITEX	ES	85.95	3.33	Cons Discr
GSK	GB	78.30	3.03	Health Care
AHOLD DELHAIZE	NL	74.98	2.90	Cons Staples
<b>Total</b>		<b>992.28</b>	<b>38.40</b>	

## SECTOR WEIGHTS



- Health Care 19.79%
- Financials 18.76%
- Consumer Discretionary 13.95%
- Industrials 13.17%
- Consumer Staples 11.06%
- Communication Services 8.78%
- Materials 8.5%
- Information Technology 3.47%
- Real Estate 1.42%
- Utilities 1.1%

\* 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 High Dividend Yield Low Carbon SRI Screened Select Index was launched on Jun 02, 2023. 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.

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