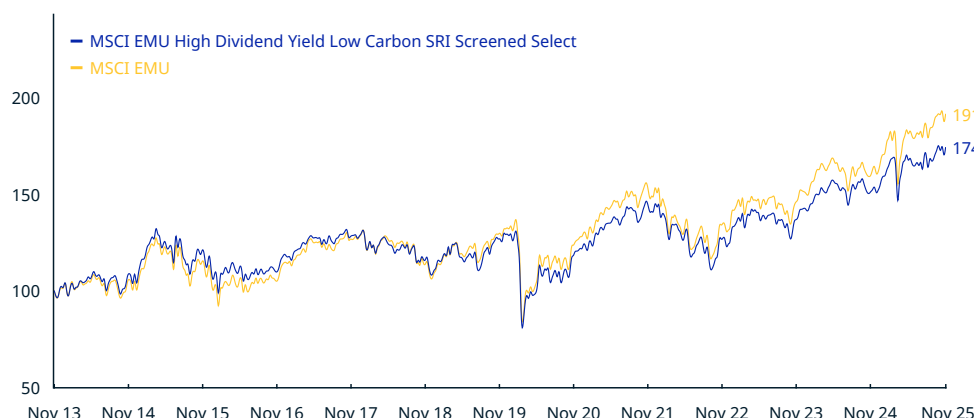


# MSCI EMU High Dividend Yield Low Carbon SRI Screened Select Index (EUR)

MSCI EMU High Dividend Yield Index Low Carbon SRI Screened Select Index is based on MSCI EMU Index, its parent index, which includes large and mid-cap stocks across 10 Developed Markets countries in the EMU\*. 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 EMU Index.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	MSCI EMU
2024	6.79	6.86
2023	15.72	15.96
2022	-14.76	-14.53
2021	19.48	20.14
2020	-5.59	-2.73
2019	17.86	22.41
2018	-13.79	-14.70
2017	7.04	10.09
2016	1.12	1.80
2015	8.45	7.67
2014	5.07	2.26

## INDEX PERFORMANCE – PRICE RETURNS (%) (NOV 28, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	0.85	4.64	15.73	14.25	11.00	7.71	3.47	4.72
MSCI EMU	0.15	5.30	19.63	18.03	12.10	8.89	4.88	5.54

## FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.74	16.04	14.04	1.88
2.89	17.33	14.77	2.12

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

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>				MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	40.34	10.70	12.46	14.58	0.75	0.53	0.27	0.35	37.31	2015-04-13—2020-03-16
MSCI EMU	3.65	11.37	13.51	15.23	0.80	0.58	0.35	0.40	38.11	2020-02-19—2020-03-18

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price 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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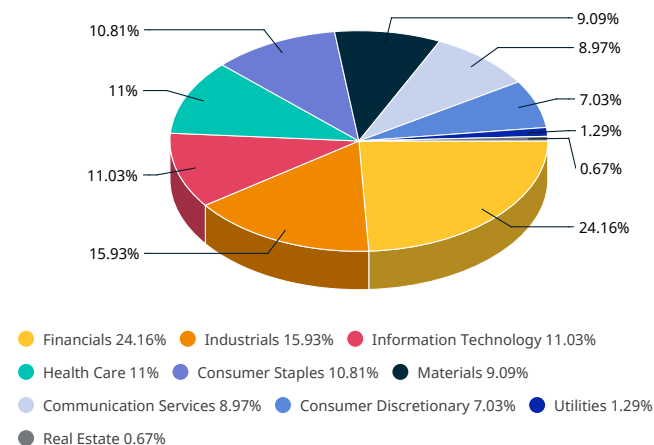
## INDEX CHARACTERISTICS

MSCI EMU High Dividend Yield Low Carbon SRI Screened Select	
Number of Constituents	61
Mkt Cap (EUR Millions)	
Index	2,110,117.58
Largest	122,952.59
Smallest	216.78
Average	34,592.09
Median	22,988.66

## TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
SAP	DE	122.95	5.83	Info Tech
ALLIANZ	DE	114.95	5.45	Financials
ASML HLDG	NL	104.28	4.94	Info Tech
SANOFI	FR	93.10	4.41	Health Care
AXA	FR	87.46	4.14	Financials
INTESA SANPAOLO	IT	82.50	3.91	Financials
DEUTSCHE POST	DE	78.02	3.70	Industrials
AHOLD DELHAIZE	NL	73.83	3.50	Cons Staples
ORANGE	FR	72.71	3.45	Comm Svcs
HEIDELBERG MATERIALS	DE	65.27	3.09	Materials
Total		895.07	42.42	

## SECTOR WEIGHTS



\* Developed Market countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

The MSCI EMU 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.

## ABOUT MSCI

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