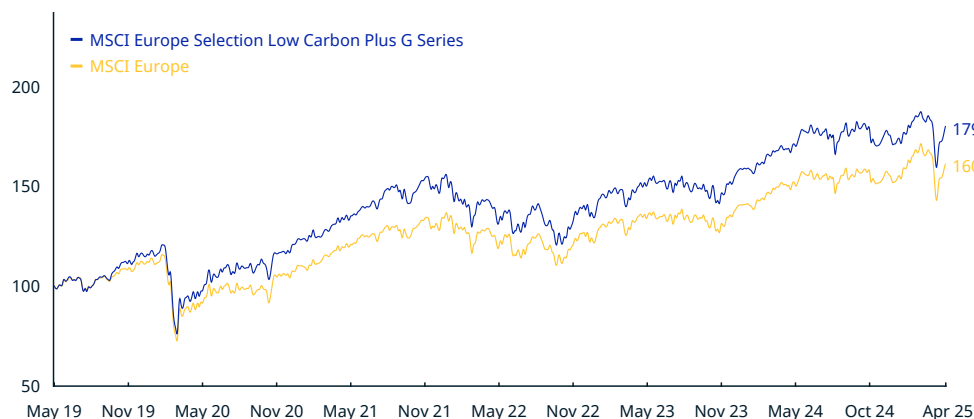# MSCI Europe Selection Low Carbon Plus G Series Index (EUR)

The MSCI Europe Selection Low Carbon Plus G Series 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 set of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers and low carbon footprint. Additionally, security weights are tilted in proportion of the aggregate revenue from 6 Sustainable Impact themes: Alternative Energy, Energy Efficiency, Green Building, Major Disease Treatment, Nutrition, Pollution Prevention.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (MAY 2019 – APR 2025)

- MSCI Europe Selection Low Carbon Plus G Series
- MSCI Europe

179.81
160.92

ANNUAL PERFORMANCE (%)

Year	MSCI Europe Selection Low Carbon Plus G Series	MSCI Europe
2024	8.11	8.59
2023	18.47	15.83
2022	-13.10	-9.49
2021	28.14	25.13
2020	4.68	-3.32

INDEX PERFORMANCE — NET RETURNS (%) (APR 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 28, 2019
MSCI Europe Selection Low Carbon Plus G Series	0.55	-0.52	5.67	4.47	8.49	13.11	na	10.40
MSCI Europe	-0.82	-1.34	6.94	5.04	8.31	11.98	na	8.35

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.26	17.00	14.74	2.22
3.18	15.31	13.85	2.09

INDEX RISK AND RETURN CHARACTERISTICS (MAY 28, 2019 – APR 30, 2025)

				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 28, 2019	(%)	Period YYYY-MM-DD
MSCI Europe Selection Low Carbon Plus G Series	1.01	3.14	56.23	14.15	14.10	na	0.46	0.85	na	0.68	35.11	2020-02-19—2020-03-18
MSCI Europe	1.00	0.00	3.64	13.49	13.54	na	0.47	0.81	na	0.57	35.25	2020-02-19—2020-03-18

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

MSCI

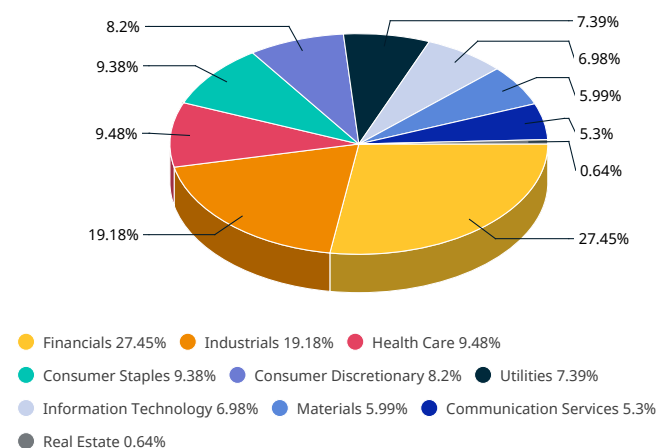# MSCI Europe Selection Low Carbon Plus G Series Index (EUR)

INDEX CHARACTERISTICS

	MSCI Europe Selection Low Carbon Plus G Series	MSCI Europe
Number of Constituents	206	399
Weight (%)		
Largest	3.07	2.58
Smallest	0.02	0.02
Average	0.49	0.25
Median	0.32	0.11

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	3.07	2.58	Info Tech
NESTLE	CH	2.50	2.38	Cons Staples
ASML HLDG	NL	2.37	2.22	Info Tech
NOVARTIS	CH	2.35	1.91	Health Care
SCHNEIDER ELECTRIC	FR	2.15	1.08	Industrials
ALLIANZ	DE	2.12	1.36	Financials
ASTRAZENECA	GB	2.10	1.89	Health Care
HSBC HOLDINGS (GB)	GB	2.08	1.69	Financials
NOVO NORDISK B	DK	1.89	1.81	Health Care
SIEMENS	DE	1.87	1.48	Industrials
Total		22.50	18.39	

SECTOR WEIGHTS

- Financials 27.45%
- Industrials 19.18%
- Health Care 9.48%
- Consumer Staples 9.38%
- Consumer Discretionary 8.2%
- Utilities 7.39%
- Information Technology 6.98%
- Materials 5.99%
- Communication Services 5.3%
- Real Estate 0.64%

COUNTRY WEIGHTS

- United Kingdom 18.33%
- France 16.09%
- Germany 15.29%
- Switzerland 14.69%
- Netherlands 7.31%
- Other 28.29%
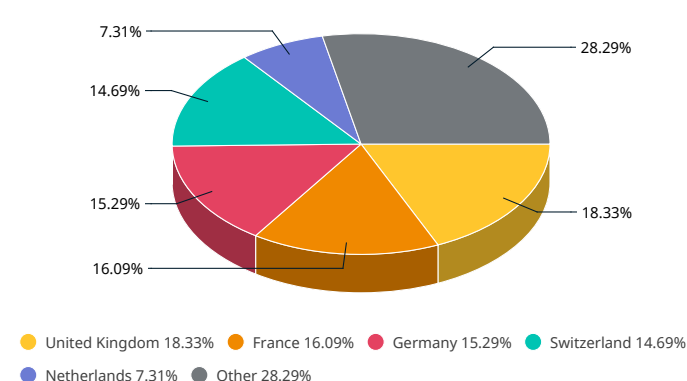
The MSCI Selection Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

* 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 ESG Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

The MSCI Europe Selection Low Carbon Plus G Series Index was launched on Jan 31, 2020. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.