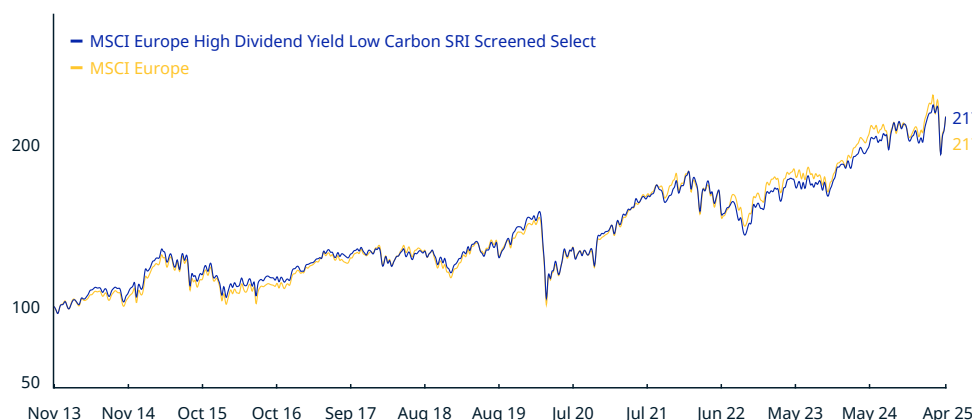


MSCI Europe High Dividend Yield Low Carbon SRI Screened Select Index (EUR)

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 – APR 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 (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Europe High Dividend Yield Low Carbon SRI Screened Select	0.58	1.01	10.59	6.77	8.11	11.58	5.26	7.02	
MSCI Europe	-0.82	-1.34	6.94	5.04	8.31	11.98	5.52	7.02	

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.31	14.21	12.59	1.80
3.18	15.31	13.85	2.09

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI Europe High Dividend Yield Low Carbon SRI Screened Select	42.46	13.23	13.34	13.79	0.46	0.79	0.41	0.54	35.15	2020-02-19–2020-03-23
MSCI Europe	3.64	13.49	13.54	13.92	0.47	0.81	0.42	0.53	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 Europe High Dividend Yield Low Carbon SRI Screened Select Index (EUR)

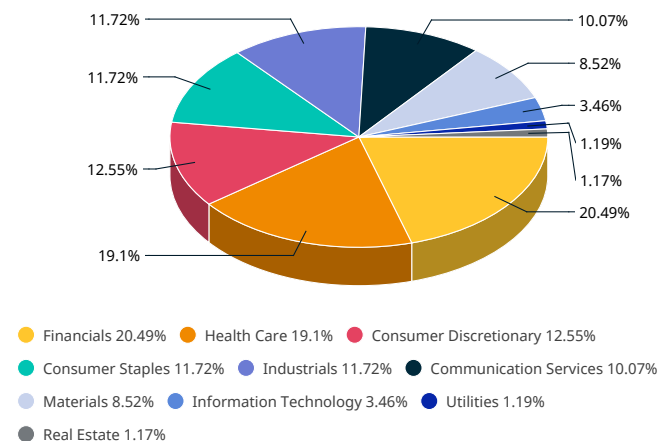
INDEX CHARACTERISTICS

MSCI Europe High Dividend Yield Low Carbon SRI Screened Select	
Number of Constituents	83
Mkt Cap (EUR Millions)	
Index	2,418,854.55
Largest	120,627.81
Smallest	1,030.10
Average	29,142.83
Median	17,185.03

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
ROCHE HOLDING GENUSS	CH	120.63	4.99	Health Care
NOVARTIS	CH	119.27	4.93	Health Care
ALLIANZ	DE	117.42	4.85	Financials
AXA	FR	105.70	4.37	Financials
SANOFI	FR	98.16	4.06	Health Care
DEUTSCHE POST	DE	86.25	3.57	Industrials
VOLVO B	SE	80.94	3.35	Industrials
AHOLD DELHAIZE	NL	79.77	3.30	Cons Staples
INDITEX	ES	78.08	3.23	Cons Discr
GSK	GB	76.87	3.18	Health Care
Total		963.09	39.82	

SECTOR WEIGHTS



* 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.

ABOUT MSCI

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