

# MSCI EMU Low Carbon SRI Leaders Index (EUR)

The MSCI EMU Low Carbon SRI Leaders Index is based on the MSCI EMU Index, its parent index, and includes large and mid-cap securities across 10 Developed Markets (DM) in the EMU. The index aims to represent the performance of companies that have low carbon transition risk than that of the broad market and have high Environmental, Social and Governance (ESG) performance. The Index excludes companies whose products have negative social or environmental impacts. Constituent selection is based on the research provided by MSCI ESG Research.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2012 – DEC 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU Low Carbon SRI Leaders	MSCI EMU
2024	12.89	9.49
2023	18.15	18.78
2022	-16.02	-12.47
2021	24.50	22.16
2020	2.39	-1.02
2019	27.43	25.47
2018	-10.31	-12.71
2017	12.82	12.49
2016	6.96	4.37
2015	15.39	9.81
2014	3.84	4.32
2013	21.53	23.36

## INDEX PERFORMANCE – NET RETURNS (%) (DEC 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012	FUNDAMENTALS (DEC 31, 2024)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI EMU Low Carbon SRI Leaders	1.50	-1.93	12.89	12.89	3.85	7.38	8.55	9.36	2.74	19.01	15.64	2.15	
MSCI EMU	1.38	-1.94	9.49	9.49	4.41	6.60	6.87	8.09	3.22	14.57	12.87	1.79	

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – DEC 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU Low Carbon SRI Leaders	0.99	2.42	33.57	16.49	18.31	16.02	0.17	0.42	0.57	0.64	36.13	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	2.40	15.27	18.03	15.99	0.21	0.38	0.47	0.57	38.07	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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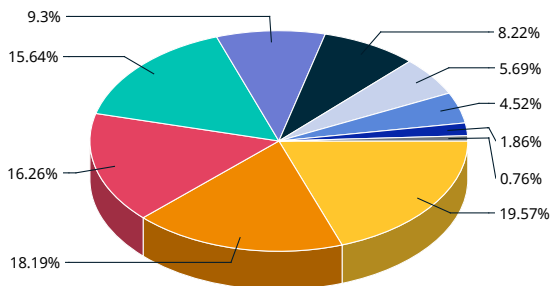
## INDEX CHARACTERISTICS

	MSCI EMU Low Carbon SRI Leaders	MSCI EMU
<b>Number of Constituents</b>	112	221
<b>Weight (%)</b>		
<b>Largest</b>	10.07	5.27
<b>Smallest</b>	0.09	0.04
<b>Average</b>	0.89	0.45
<b>Median</b>	0.44	0.20

## TOP 10 CONSTITUENTS

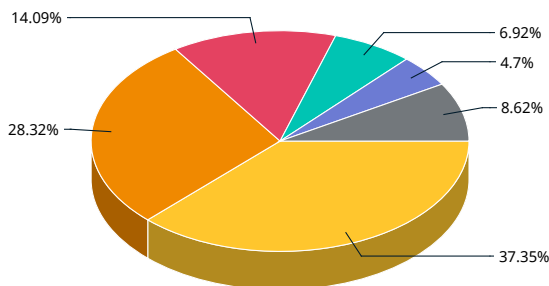
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	10.07	4.79	Info Tech
SCHNEIDER ELECTRIC	FR	6.14	2.56	Industrials
AIR LIQUIDE	FR	4.23	1.76	Materials
L'OREAL	FR	3.83	1.59	Cons Staples
HERMES INTERNATIONAL	FR	3.43	1.43	Cons Discr
ESSILORLUXOTTICA	FR	3.26	1.36	Health Care
MUENCHENER RUECKVERSICH	DE	3.04	1.27	Financials
AXA	FR	2.82	1.17	Financials
BNP PARIBAS	FR	2.81	1.17	Financials
INDITEX	ES	2.52	1.05	Cons Discr
<b>Total</b>		<b>42.15</b>	<b>18.16</b>	

## SECTOR WEIGHTS



- Financials 19.57%
- Industrials 18.19%
- Information Technology 16.26%
- Consumer Discretionary 15.64%
- Consumer Staples 9.3%
- Materials 8.22%
- Health Care 5.69%
- Communication Services 4.52%
- Utilities 1.86%
- Real Estate 0.76%

## COUNTRY WEIGHTS



- France 37.35%
- Germany 28.32%
- Netherlands 14.09%
- Spain 6.92%
- Italy 4.7%
- Other 8.62%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

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

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