



Basic information

Fund category Index funds

Morningstar category Europe Large-Cap Blend Equity

Share class OP-Europe Index II A (Acc.)

ISIN FI0008802400

Benchmark index MSCI Europe Screened Index

Start date	23.4.1999
SFDR Article	8
Share value	238,40 EUR
Fund size	1 720,0 MEUR
Ongoing costs	0,20 %
Minimum subscription	100 000 €

Fees

Subscription fee	0,00 %
Redemption fee	0,00 %
Management fee	0,20 %
Performance fee	no

Risk measures, 3y	Fund	Index
3		HIUCK
Alfa	0,2	
Beta	1,0	
Information ratio	0,0	
Sharpe ratio	0,9	0,9
Active risk	1,3	
Volatility	13,0	13,1
Active Share	1	

Risk level

Higher risk	7
	6
	5
	4
	3
	2
Lower risk	1



Portfolio

Share value



Historical returns after fees Fund Index 1 month 2.6 % 2.6 % 3 months 5,1 % 5,1 % 9,7 % 9,3 % 6 months Year-to-date 14,2 % 14,1 % 14,9 % 1 year 14,7 % 3 years p.a. 15,1 % 14,8 % 5 years p.a. 14,0 % 13,8 % 10 years p.a. 7.0 % 6.9 %

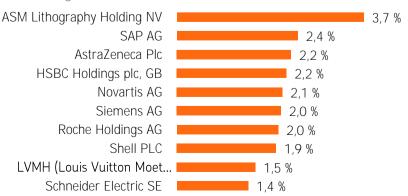
The return calculation includes dividends.



Sectors Largest regions

Communication Services	4,3 %	United Kingdom	18,9 %
Consumer Discretionary	8,4 %	France	15,6 %
Consumer Staples	5,4 %	Germany	14,8 %
Energy	4,0 %	Switzerland	12,8 %
Financials	26,9 %	Netherlands	10,2 %
Health Care	15,0 %	Spain	6,2 %
Industrials	15,9 %	Sweden	5,4 %
Information Technology	8,9 %	Italy	5,2 %
Materials	5,5 %	Denmark	3,2 %
Real Estate	0,8 %	Finland	1,8 %
Utilities	4,9 %	Belgium	1,4 %

Largest holdings



OP-Europe Index Fund

31.10.2025





OP-Europe Index Fund is a passive index fund whose assets are invested in accordance with the MSCI Europe Screened Index. This means that the assets of the fund are distributed in the countries and companies constituting the benchmark index in the same proportions as in the benchmark index. Since the fund strives to replicate the performance of the benchmark index as closely as possible, it will only maintain a small cash position to pay for redemptions. In order to reduce securities transactions resulting from redemptions and subscriptions, the fund may use derivatives instruments in its portfolio management to a limited extent. The fund's investments may be concentrated significantly in certain sectors, such as financials, health care and oil & gas.

As a rule, the composition of the index changes four times a year. Due to corporate events, individual stocks may also change outside the regular index revisions. The index composition is obtained from the index provider on a daily basis through an automated process and any changes in the index are implemented in the fund as far as possible in the same way as they are implemented in the index. The aim is to minimize the active risk in relation to the index with a reasonable trading volume.

The Fund promotes environmental and social characteristics by considering investments' ESG factors as part of the investment process and through the exclusion of certain investment options. For more information about the ESG methods used, see the fund prospectus. The principle of 'do no significant harm' is only applied to those investments included in the fund which integrate the EU's criteria for environmentally sustainable economic activities. The EU's criteria for environmentally sustainable economic activities are not integrated in terms of other investments included in this fund.



OP Asset Management Ltd





Responsibility

Responsible investing

Exclusion

Active ownership

Violation of international standards

Thematic impact

The fund follows OP Asset Management's principles for responsible investment. The consideration of responsibility in the investment analysis and decision making provides additional information in addition to the traditional financial and market information. The significant aspects of responsibility can in the long run affect the financial success of the investment objects and thus the return.

The fund excludes from its active, direct investments manufacturers of controversial weapons, mining companies that produce coal, electricity companies that use charcoal and companies that have violated international standards, and which have not been susceptible to impact. The list of excluded investment items is public. OP's funds participate in domestic and foreign general meetings in accordance with OP Fund Management Co's Ownership Policy, which takes responsibility into account. All in all, OP's funds participate annually in more than one thousand general meetings. OP Funds utilize the Annual General Meetings Institutional Shareholder Services Annual General Meeting analysis.

International standards, such as the UN Global Compact, set the minimum level of responsible business operations. OP Asset Management affects through OP funds that make active, direct investments such companies that are considered to have violated international standards. The goal is to get companies that have violated the standards to change their business and start to comply with the international standards in their business. We use external service provider to identify violations of international standards.

OP Asset Management also affects companies through various themes of responsibility, such as issues related to climate change.

Read more about the OP Funds' practical ownership influence in the overview of responsible investment that is published twice a year.

Further details on responsible investments are available on our web page.



ESG-analysis

ESG Rating	AA
ESG score	7,9
Environment (E)	7,1
Social (S)	5,4
Governance (G)	6,5

The ESG Score indicates how well the companies included in the portfolio take account of the risks and opportunities related to environmental concerns, social concerns and corporate governance concerns relative to their sector. The companies are scored from 0 to 10 and then divided into seven ESG Ratings (AAA-CCC). The higher the score, the better the companies included in the portfolio has prepared for ESG risks and opportunities.

Carbon intensity 84,4 greenhouse gas emissions in tonnes / turnover (\$M)

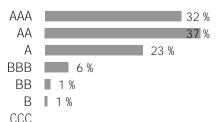
Coverage 100,0 %

The portfolio's carbon intensity is the weighted average of the portfolio companies' carbon dioxide intensity. The carbon footprint takes into account companies' greenhouse gas emissions in tonnes at level 1 and level 2 in relation to the company's turnover (million dollars).

Green revenues	4,6 %
Renewable energy Energy efficiency Environmentally friendly	1,3 % 2,4 %
construction Sustainable use of water	0,5 %
resources Prevention of pollution	0,2 % 0,1 %

The portfolio's green revenues examines how the portfolio companies' products and services have an impact on the environment. The number describes the proportion of products and services with a positive environmental impact on portfolio companies' turnover.

Distribution of companies' ESG rating



Source: MSCI ESG Research

The portfolio's ESG analysis in relation to reference portfolios

	ESG	Carbon intensity	Green revenues
Portfolio	7,9	84,4	4,6
World	6,6	112,3	10,1
Europe	7,7	85,3	4,4
Finland	9,0	66,1	8,1

OP-Europe Index Fund

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