

# MSCI Europe Select Green 50 Index (EUR)

The MSCI Europe Select Green 50 Index is based on the MSCI Europe, its parent index, and includes large and mid-cap securities across 10 Developed Markets (DM) countries\* in Europe. The index aims to represent the performance of the largest 50 stocks by free-float market capitalization from the MSCI Europe, that offer products and services that contribute to an environmentally sustainable economy through efficient use of limited global natural resources.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (MAR 2011 – MAR 2026)



## ANNUAL PERFORMANCE (%)

| Year | MSCI Europe Select Green 50 | MSCI Europe |
|------|-----------------------------|-------------|
| 2025 | 17.40                       | 16.34       |
| 2024 | -6.17                       | 5.75        |
| 2023 | 13.15                       | 12.73       |
| 2022 | -21.10                      | -11.86      |
| 2021 | 13.63                       | 22.39       |
| 2020 | 7.43                        | -5.38       |
| 2019 | 30.36                       | 22.24       |
| 2018 | -16.61                      | -13.10      |
| 2017 | 8.41                        | 7.28        |
| 2016 | -2.15                       | -0.50       |
| 2015 | 11.18                       | 5.47        |
| 2014 | 7.89                        | 4.10        |
| 2013 | 22.21                       | 16.42       |
| 2012 | 18.79                       | 13.38       |

## INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 31, 2026)

|                             | 1 Mo  | 3 Mo  | 1 Yr  | YTD   | ANNUALIZED |      |       |      | Since Nov 30, 2009 |
|-----------------------------|-------|-------|-------|-------|------------|------|-------|------|--------------------|
|                             |       |       |       |       | 3 Yr       | 5 Yr | 10 Yr |      |                    |
| MSCI Europe Select Green 50 | -7.21 | 2.96  | 16.37 | 2.96  | 5.84       | 2.31 | 3.95  | 5.89 |                    |
| MSCI Europe                 | -8.03 | -1.49 | 8.82  | -1.49 | 8.17       | 6.46 | 5.53  | 5.34 |                    |

## FUNDAMENTALS (MAR 31, 2026)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.90        | 18.41 | 16.26   | 1.90 |
| 3.00        | 16.76 | 14.38   | 2.32 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2009 – MAR 31, 2026)

|                             | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since Nov 30, 2009 | MAXIMUM DRAWDOWN |                       |
|-----------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
|                             |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| MSCI Europe Select Green 50 | 1.05 | 5.82               | 46.43                     | 12.58                               | 15.65 | 15.61 | 0.28                        | 0.11 | 0.28  | 0.42               | 35.67            | 2020-02-19–2020-03-23 |
| MSCI Europe                 | 1.00 | 0.00               | 2.68                      | 10.51                               | 12.39 | 13.27 | 0.52                        | 0.42 | 0.42  | 0.42               | 35.45            | 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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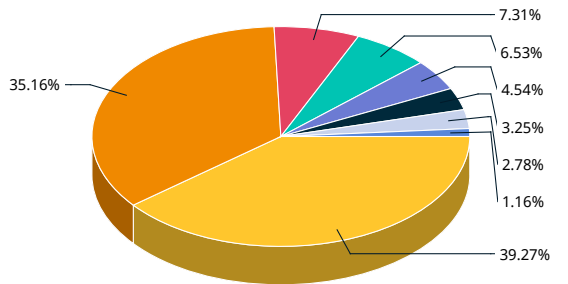
## INDEX CHARACTERISTICS

|                               | MSCI Europe Select Green 50 | MSCI Europe |
|-------------------------------|-----------------------------|-------------|
| <b>Number of Constituents</b> | 50                          | 404         |
| <b>Weight (%)</b>             |                             |             |
| <b>Largest</b>                | 5.47                        | 3.81        |
| <b>Smallest</b>               | 0.53                        | 0.02        |
| <b>Average</b>                | 2.00                        | 0.25        |
| <b>Median</b>                 | 1.32                        | 0.11        |

## TOP 10 CONSTITUENTS

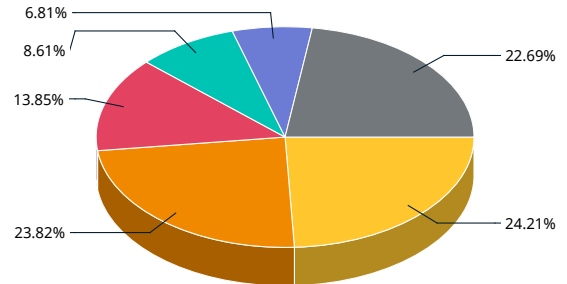
|                    | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|--------------------|---------|---------------|----------------------|-------------|
| ENGIE              | FR      | 5.47          | 0.44                 | Utilities   |
| E. ON              | DE      | 5.30          | 0.37                 | Utilities   |
| IBERDROLA          | ES      | 5.15          | 1.11                 | Utilities   |
| VINCI              | FR      | 4.90          | 0.56                 | Industrials |
| SCHNEIDER ELECTRIC | FR      | 4.72          | 1.10                 | Industrials |
| SIEMENS            | DE      | 4.57          | 1.37                 | Industrials |
| SAP                | DE      | 4.54          | 1.35                 | Info Tech   |
| RWE STAMM          | DE      | 4.54          | 0.32                 | Utilities   |
| SSE                | GB      | 4.46          | 0.31                 | Utilities   |
| SAINT-GOBAIN       | FR      | 3.88          | 0.27                 | Industrials |
| <b>Total</b>       |         | <b>47.54</b>  | <b>7.21</b>          |             |

## SECTOR WEIGHTS



- Industrials 39.27%
- Utilities 35.16%
- Real Estate 7.31%
- Materials 6.53%
- Information Technology 4.54%
- Consumer Discretionary 3.25%
- Energy 2.78%
- Consumer Staples 1.16%

## COUNTRY WEIGHTS



- France 24.21%
- Germany 23.82%
- Spain 13.85%
- United Kingdom 8.61%
- Denmark 6.81%
- Other 22.69%

\* DM countries include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

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