

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) (MAY 2011 – MAY 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 (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2009
					3 Yr	5 Yr	10 Yr		
MSCI Europe Select Green 50	-1.96	-4.55	13.72	5.92	7.34	2.23	4.16	6.01	
MSCI Europe	2.56	-1.31	13.92	5.71	11.23	7.17	5.98	5.74	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.90	18.44	16.39	1.93
2.89	17.49	14.77	2.46

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2009 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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	5.90	46.43	12.79	15.79	15.68	0.39	0.10	0.29	0.43	35.67	2020-02-19–2020-03-23
MSCI Europe	1.00	0.00	2.68	10.51	12.53	13.34	0.79	0.47	0.45	0.45	35.45	2020-02-19–2020-03-18

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

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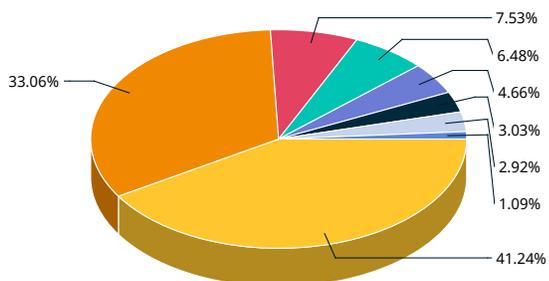
INDEX CHARACTERISTICS

	MSCI Europe Select Green 50	MSCI Europe
Number of Constituents	50	403
Weight (%)		
Largest	5.83	4.40
Smallest	0.49	0.02
Average	2.00	0.25
Median	1.38	0.11

TOP 10 CONSTITUENTS

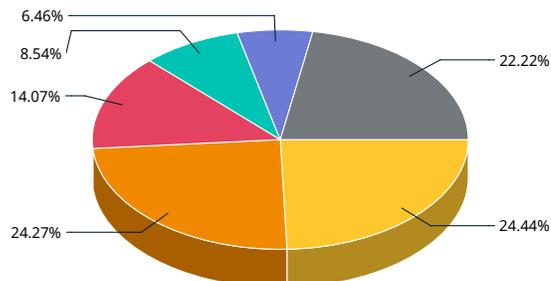
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SIEMENS	DE	5.83	1.68	Industrials
SCHNEIDER ELECTRIC	FR	5.40	1.21	Industrials
ENGIE	FR	5.08	0.40	Utilities
IBERDROLA	ES	4.94	1.03	Utilities
E. ON	DE	4.94	0.33	Utilities
SAP	DE	4.66	1.33	Info Tech
VINCI	FR	4.63	0.51	Industrials
SAINT-GOBAIN	FR	4.21	0.29	Industrials
RWE STAMM	DE	4.17	0.28	Utilities
SSE	GB	3.93	0.27	Utilities
Total		47.78	7.31	

SECTOR WEIGHTS



- Industrials 41.24%
- Utilities 33.06%
- Real Estate 7.53%
- Materials 6.48%
- Information Technology 4.66%
- Consumer Discretionary 3.03%
- Energy 2.92%
- Consumer Staples 1.09%

COUNTRY WEIGHTS



- Germany 24.44%
- France 24.27%
- Spain 14.07%
- United Kingdom 8.54%
- Denmark 6.46%
- Other 22.22%

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

ABOUT MSCI

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