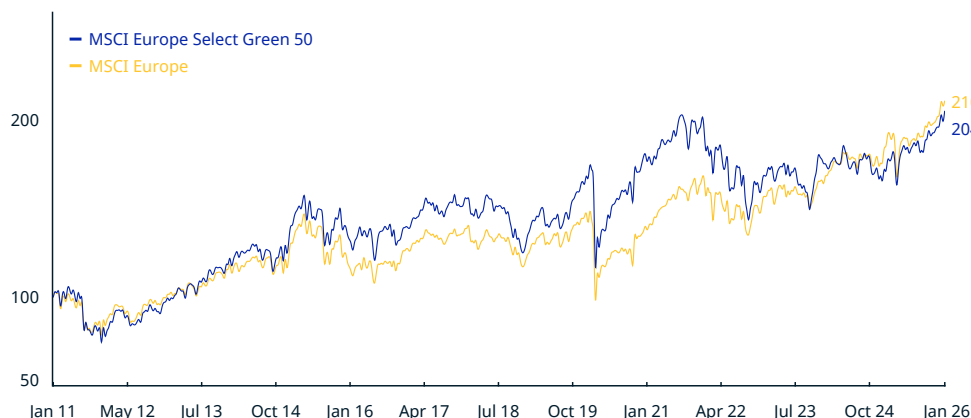


MSCI Europe Select Green 50 Index (EUR)

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) (JAN 2011 – JAN 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 (%) (JAN 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2009
MSCI Europe Select Green 50	3.58	6.81	18.09	3.58	6.61	3.19	4.28	5.99
MSCI Europe	3.07	6.56	12.69	3.07	10.23	9.22	5.85	5.69

FUNDAMENTALS (JAN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.06	17.63	16.25	1.93
2.82	17.53	15.36	2.44

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2009 – JAN 30, 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	5.79	45.03	11.11	15.15	15.33	0.36	0.17	0.31	0.43	35.67	2020-02-19–2020-03-23
MSCI Europe	1.00	0.00	2.98	9.01	11.94	12.98	0.80	0.66	0.46	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

MSCI Europe Select Green 50 Index (EUR)

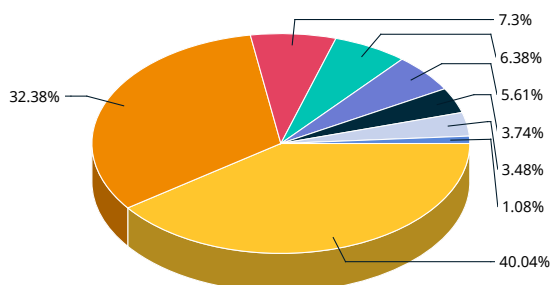
INDEX CHARACTERISTICS

	MSCI Europe Select Green 50	MSCI Europe
Number of Constituents	50	403
	Weight (%)	
Largest	5.46	3.95
Smallest	0.50	0.02
Average	2.00	0.25
Median	1.20	0.11

TOP 10 CONSTITUENTS

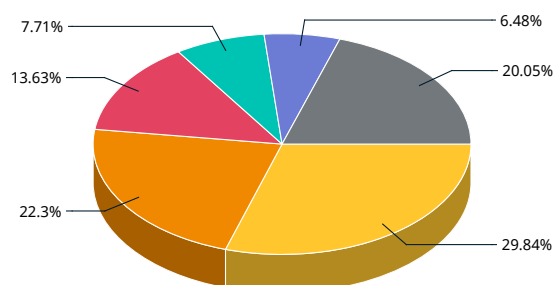
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ENGIE	FR	5.46	0.38	Utilities
TOTALENERGIES	FR	5.29	1.02	Energy
IBERDROLA	ES	5.13	1.02	Utilities
SIEMENS	DE	4.90	1.63	Industrials
SCHNEIDER ELECTRIC	FR	4.85	1.11	Industrials
VINCI	FR	4.84	0.51	Industrials
E. ON	DE	4.78	0.34	Utilities
SAINT-GOBAIN	FR	4.45	0.31	Industrials
ASSA ABLOY B	SE	4.08	0.29	Industrials
RWE STAMM	DE	4.03	0.28	Utilities
Total		47.82	6.89	

SECTOR WEIGHTS



● Industrials 40.04%
 ● Utilities 32.38%
 ● Real Estate 7.3%
 ● Energy 6.38%
 ● Materials 5.61%
 ● Information Technology 3.74%
 ● Consumer Discretionary 3.48%
 ● Consumer Staples 1.08%

COUNTRY WEIGHTS



● France 29.84%
 ● Germany 22.3%
 ● Spain 13.63%
 ● United Kingdom 7.71%
 ● Sweden 6.48%
 ● Other 20.05%

* 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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