

MSCI Europe Select SRI Index (EUR)

The MSCI Europe Select SRI Index is based on the MSCI Europe SRI Index, its parent index which includes large and mid-cap stocks across 15 Developed Markets (DM) countries in Europe*. The index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The index excludes companies that evidence involvement with Conventional Weapons, Alcohol, Labor Rights Controversy, Carbon & Fossil Fuel and Coal. The index is constructed by selecting constituents from MSCI Europe SRI Index through an optimization process that aims to maximize exposure to ESG factors for a target tracking error budget under certain constraints. The index is sector-diversified and targets companies with high ESG ratings in each sector.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (AUG 2015 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Select SRI	MSCI Europe SRI
2025	2.91	2.86
2024	9.03	8.42
2023	19.00	19.02
2022	-14.39	-13.97
2021	31.68	27.28
2020	6.24	1.41
2019	32.57	29.68
2018	-8.71	-7.29
2017	11.20	11.06
2016	-0.69	0.08

INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Aug 31, 2015
					3 Yr	5 Yr	10 Yr		
MSCI Europe Select SRI	2.68	-0.23	6.38	5.46	8.32	7.14	8.54	8.24	
MSCI Europe SRI	2.44	-1.41	4.73	4.58	7.91	6.42	7.49	7.33	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.71	19.03	16.32	2.85
2.76	18.86	16.17	2.92

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2015 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 31, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Select SRI	0.99	2.09	32.05	12.44	14.31	13.48	0.47	0.42	0.62	0.60	31.48	2020-02-19–2020-03-23
MSCI Europe SRI	1.00	0.00	19.51	12.01	13.86	13.47	0.45	0.38	0.55	0.54	33.01	2020-02-19–2020-03-18

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Europe Select SRI Index (EUR)

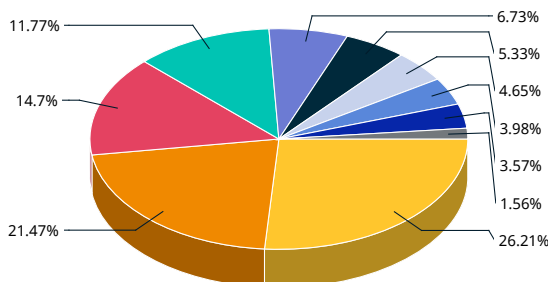
INDEX CHARACTERISTICS

	MSCI Europe Select SRI	MSCI Europe SRI
Number of Constituents	99	120
Weight (%)		
Largest	11.77	10.73
Smallest	0.07	0.11
Average	1.01	0.83
Median	0.59	0.42

TOP 10 CONSTITUENTS

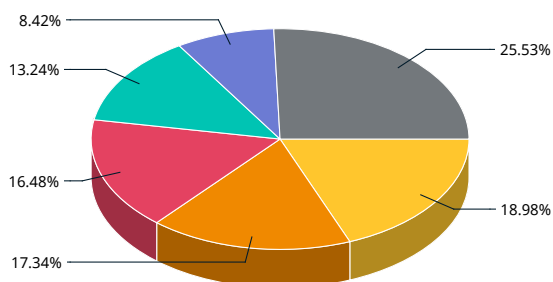
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	11.77	10.73	Info Tech
SCHNEIDER ELECTRIC	FR	5.59	5.08	Industrials
ABB LTD	CH	5.55	4.94	Industrials
NOVO NORDISK B	DK	4.49	4.34	Health Care
ZURICH INSURANCE GROUP	CH	3.44	3.07	Financials
AXA	FR	2.85	2.28	Financials
NATIONAL GRID	GB	2.67	2.36	Utilities
ESSILORLUXOTTICA	FR	2.14	1.81	Health Care
RELX (GB)	GB	2.11	1.77	Industrials
SOCIETE GENERALE	FR	2.06	1.70	Financials
Total		42.67	38.08	

SECTOR WEIGHTS



- Financials 26.21%
- Industrials 21.47%
- Health Care 14.7%
- Information Technology 11.77%
- Consumer Discretionary 6.73%
- Consumer Staples 5.33%
- Utilities 4.65%
- Communication Services 3.98%
- Materials 3.57%
- Real Estate 1.56%

COUNTRY WEIGHTS



- Switzerland 18.98%
- France 17.34%
- Netherlands 16.48%
- United Kingdom 13.24%
- Denmark 8.42%
- Other 25.53%

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

ABOUT MSCI

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