

MSCI Global Green Building Index (USD)

The **MSCI Global Green Building Index** includes developed and emerging market large, mid and small cap companies that derive 50% or more of their revenues from products and services in Green Building.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JAN 2011 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Global Green Building	MSCI World	MSCI ACWI IMI
2025	17.56	21.09	22.06
2024	-4.26	18.67	16.37
2023	5.37	23.79	21.58
2022	-22.00	-18.14	-18.40
2021	5.37	21.82	18.22
2020	-14.30	15.90	16.25
2019	25.80	27.67	26.35
2018	-11.34	-8.71	-10.08
2017	28.63	22.40	23.95
2016	-3.01	7.51	8.36
2015	14.94	-0.87	-2.19
2014	4.73	4.94	3.84
2013	28.51	26.68	23.55
2012	33.85	15.83	16.38

INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

	ANNUALIZED								FUNDAMENTALS (JAN 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Aug 31, 2010	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Global Green Building	1.92	3.03	16.96	1.92	4.28	-0.05	2.52	6.90	4.59	21.67	18.41	0.94
MSCI World	2.24	3.36	19.58	2.24	19.31	12.87	13.11	11.73	1.57	24.26	20.02	3.95
MSCI ACWI IMI	3.28	4.47	22.07	3.28	18.43	11.50	12.53	10.90	1.67	23.61	18.76	3.34

INDEX RISK AND RETURN CHARACTERISTICS (JAN 30, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 31, 2010	MAXIMUM DRAWDOWN		
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD	
MSCI Global Green Building	18.20	16.30	16.94	17.93	0.04	-0.11	0.10	0.38	44.21	2020-02-14–2020-03-23	
MSCI World	2.37	11.05	14.36	14.54	1.23	0.70	0.77	0.75	34.03	2020-02-12–2020-03-23	
MSCI ACWI IMI	2.00	11.08	14.10	14.56	1.16	0.62	0.73	0.69	34.52	2020-02-12–2020-03-23	

¹ Last 12 months ² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Russia, Qatar, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI Global Green Building Index was launched on Sep 07, 2010. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

INDEX CHARACTERISTICS

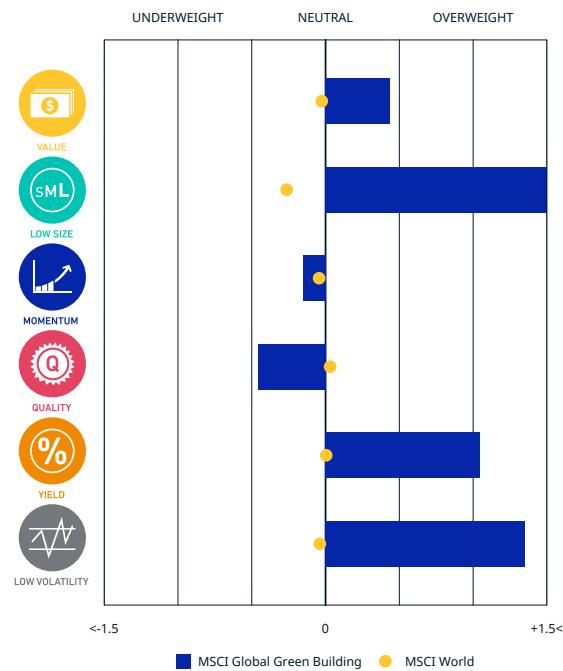
MSCI Global Green Building	
Number of Constituents	103
Mkt Cap (USD Millions)	
Index	280,421.88
Largest	13,680.64
Smallest	232.62
Average	2,722.54
Median	1,725.06

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
SWISS PRIME SITE	CH	13.68	4.88
UNIBAIL-RODAMCO-WE	FR	13.47	4.80
CAPITALAND INTEGRATED	SG	11.46	4.09
BXP	US	9.73	3.47
CAPITALAND ASCENDAS REIT	SG	8.80	3.14
KLEPIERRE	FR	8.30	2.96
NIPPON BUILDING FUND	JP	7.24	2.58
VICINITY CENTRES	AU	6.74	2.40
MERLIN PROPERTIES SOCIMI	ES	5.87	2.09
HENDERSON LAND DEV	HK	5.79	2.06
Total		91.09	32.48

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



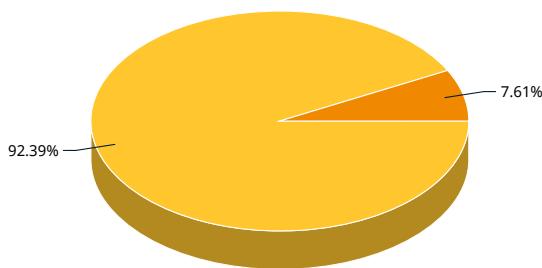
MSCI FaCS

 VALUE	Relatively Inexpensive Stocks
 LOW SIZE	Smaller Companies
 MOMENTUM	Rising Stocks
 QUALITY	Sound Balance Sheet Stocks
 YIELD	Cash Flow Paid Out
 LOW VOLATILITY	Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

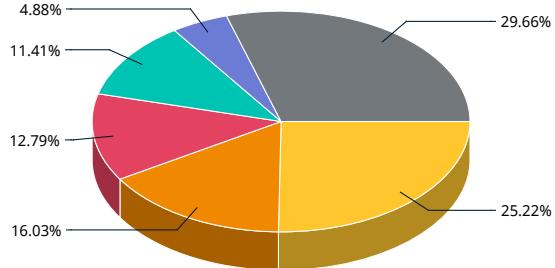
Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



● Real Estate 92.39% ● Consumer Discretionary 7.61%

COUNTRY WEIGHTS



● Japan 25.22% ● United States 16.03% ● Singapore 12.79% ● France 11.41%
● Switzerland 4.88% ● Other 29.66%

MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

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