

MSCI World Select ESG Screened Index (USD)

The MSCI World Select ESG Screened Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select ESG Screened	MSCI World
2023	24.71	23.79
2022	-19.54	-18.14
2021	22.13	21.82
2020	17.84	15.90
2019	28.09	27.67
2018	-8.52	-8.71
2017	22.44	22.40
2016	7.16	7.51

INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI World Select ESG Screened	-1.96	2.64	34.02	16.28	5.96	12.22	na	11.00	
MSCI World	-1.98	2.45	33.68	16.50	6.38	12.03	na	10.87	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.70	22.71	18.98	3.47
1.78	22.35	18.76	3.45

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Select ESG Screened	1.01	0.59	6.49	17.06	17.89	na	0.21	0.60	na	0.63	33.51	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.31	16.83	17.80	na	0.24	0.60	na	0.63	34.03	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

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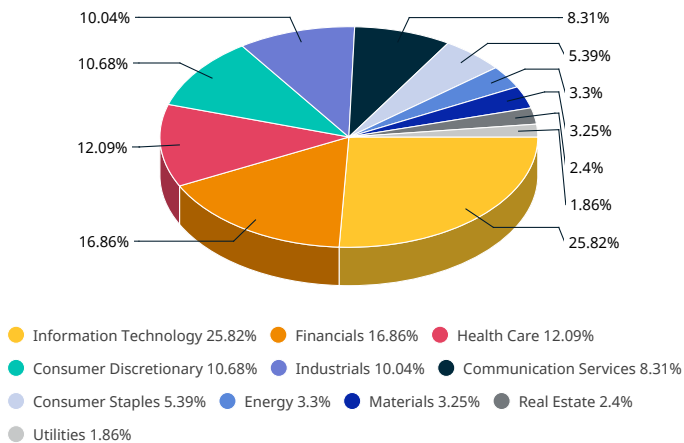
INDEX CHARACTERISTICS

	MSCI World Select ESG Screened	MSCI World
Number of Constituents	1,278	1,409
Weight (%)		
Largest	4.96	4.80
Smallest	0.00	0.00
Average	0.08	0.07
Median	0.03	0.03

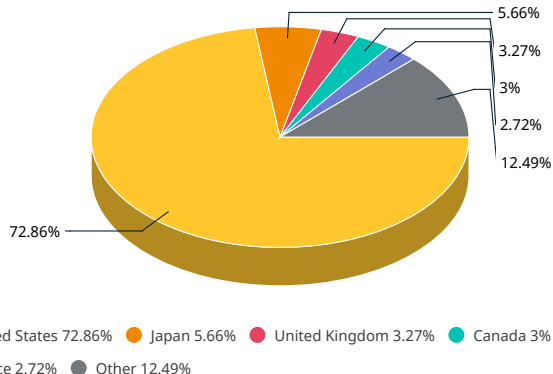
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	4.96	4.80	Info Tech
NVIDIA	4.92	4.77	Info Tech
MICROSOFT CORP	4.32	4.19	Info Tech
AMAZON.COM	2.71	2.55	Cons Discr
META PLATFORMS A	1.93	1.82	Comm Srvcs
ALPHABET A	1.56	1.47	Comm Srvcs
ALPHABET C	1.35	1.27	Comm Srvcs
EXXON MOBIL CORP	1.21	0.76	Energy
BROADCOM	1.13	1.10	Info Tech
TESLA	1.11	1.05	Cons Discr
Total	25.21	23.76	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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.

The MSCI World Select ESG Screened Index was launched on Apr 21, 2021. 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.

ABOUT MSCI

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