# **MSCI World SRI Filtered PAB Index (EUR)**

The MSCI World SRI Filtered PAB 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 is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. Additionally, the index aims to target sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. The index is designed to align with the minimum requirements for EU Paris Aligned Benchmarks (EU PAB).

For a complete description of the index methodology, please see Index methodology - MSCI.

# CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (MAY 2012 – OCT 2025)



## **ANNUAL PERFORMANCE (%)**

Year	MSCI World SRI Filtered PAB	MSCI World
2024	16.05	26.60
2023	20.58	19.60
2022	-16.91	-12.78
2021	34.60	31.07
2020	10.81	6.33
2019	32.87	30.02
2018	-2.91	-4.11
2017	8.92	7.51
2016	9.01	10.73
2015	13.33	10.42
2014	20.16	19.50
2013	22.80	21.20

## INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

# **FUNDAMENTALS (OCT 31, 2025)**

					ANNUALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr <sub>N</sub>	Since lay 31, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World SRI Filtered PAB	2.86	5.59	7.71	1.47	10.49	12.05	10.48	12.72	1.54	27.05	20.90	4.18
MSCI World	3.84	7.12	14.77	7.47	15.56	15.80	11.30	12.84	1.58	24.79	20.63	3.97

# INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) 1	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2012	(%)	Period YYYY-MM-DD	
MSCI World SRI Filtered PAB	0.99	2.76	29.88	13.11	14.88	13.73	0.60	0.73	0.75	0.96	32.20	2020-02-19-2020-03-23	
MSCI World	1.00	0.00	2.34	11.92	13.61	13.50	1.03	1.03	0.82	0.98	33.76	2020-02-19-2020-03-23	
	<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly net returns data <sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date												



# MSCI World SRI Filtered PAB Index (EUR)

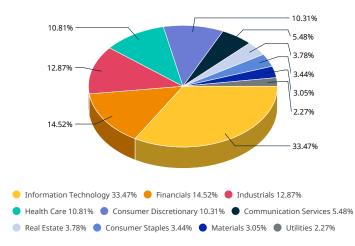
### **INDEX CHARACTERISTICS**

	MSCI World SRI Filtered PAB	MSCI World				
Number of	301	1,321				
Constituents						
	Weight (%)					
Largest	6.11	6.01				
Smallest	0.00	0.00				
Average	0.33	0.08				
Median	0.17	0.03				

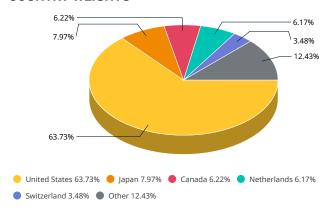
#### **TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	6.11	6.01	Info Tech
ASML HLDG	NL	4.73	0.51	Info Tech
LAM RESEARCH CORP	US	2.38	0.25	Info Tech
SHOPIFY A	CA	2.36	0.26	Info Tech
HOME DEPOT	US	2.30	0.46	Cons Discr
APPLIED MATERIALS	US	2.14	0.23	Info Tech
SERVICENOW	US	2.09	0.23	Info Tech
INTUIT	US	2.05	0.23	Info Tech
INTEL CORP	US	1.97	0.21	Info Tech
DISNEY (WALT)	US	1.75	0.25	Comm Srvcs
Total		27.88	8.63	

### **SECTOR WEIGHTS**



## **COUNTRY WEIGHTS**



The MSCI World SRI Filtered PAB Index was launched on Jun 26, 2020. 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.



<sup>\*</sup> 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.

OCT 31, 2025 Index Factsheet

# ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit <a href="https://www.msci.com">www.msci.com</a>.

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