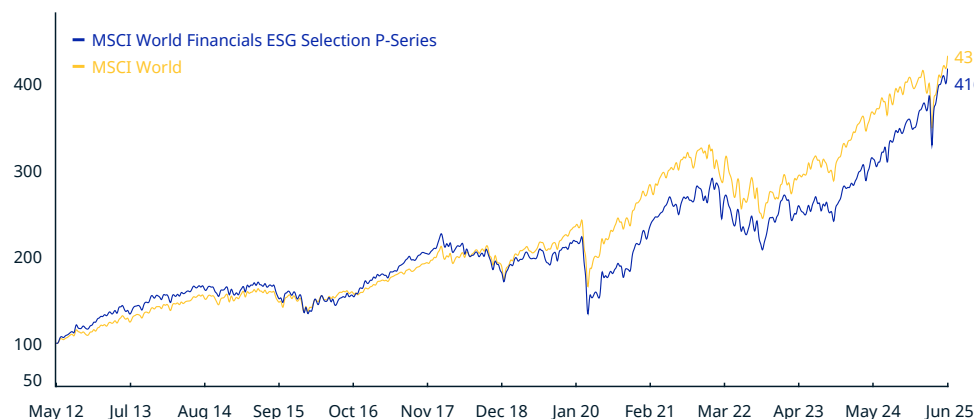# MSCI World Financials ESG Selection P-Series Index (USD)

MSCI World Financials ESG Selection P-Series Index is designed to represent the performance of a set of companies from the MSCI World Financials Index (the "Parent Index"), that have high Environmental, Social and Governance ("ESG") ratings relative to their sector peers. Securities are weighted in accordance with their free-float adjusted market capitalization

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2012 – JUN 2025)

— MSCI World Financials ESG Selection P-Series
— MSCI World

431.72
416.96

ANNUAL PERFORMANCE (%)

Year	MSCI World Financials ESG Selection P-Series	MSCI World
2024	22.46	18.67
2023	15.99	23.79
2022	-10.51	-18.14
2021	24.56	21.82
2020	1.80	15.90
2019	22.16	27.67
2018	-15.97	-8.71
2017	24.07	22.40
2016	9.31	7.51
2015	-3.30	-0.87
2014	2.14	4.94
2013	26.18	26.68

INDEX PERFORMANCE — NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World Financials ESG Selection P-Series	2.89	11.45	35.55	19.54	21.90	18.81	9.78	11.52
MSCI World	4.32	11.47	16.26	9.47	18.31	14.55	10.66	11.82

FUNDAMENTALS (JUN 30, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
	3.29	14.44	12.70	1.80
	1.72	23.24	19.73	3.61

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since May 31, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI World Financials ESG Selection P-Series	1.07	7.67	4.82	16.58	18.51	18.08	1.01	0.88	0.50	0.65	42.97	2018-01-25—2020-03-23
MSCI World	1.00	0.00	2.37	15.11	15.86	15.14	0.89	0.76	0.61	0.76	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

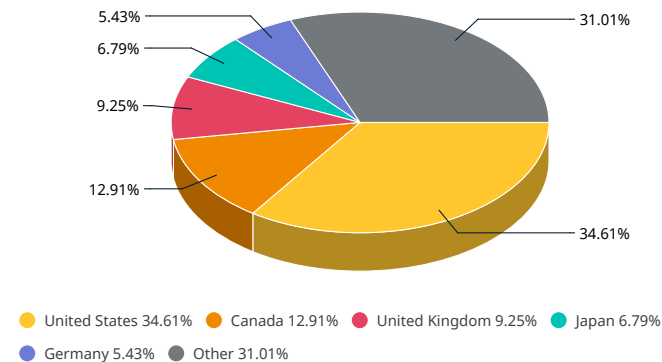# MSCI World Financials ESG Selection P-Series Index (USD)

INDEX CHARACTERISTICS

	MSCI World Financials ESG Selection P-Series	MSCI World
Number of Constituents	137	1,325
	Weight (%)	
Largest	7.09	5.12
Smallest	0.04	0.00
Average	0.73	0.08
Median	0.43	0.03

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
MASTERCARD A	US	7.09	0.61
HSBC HOLDINGS (GB)	GB	3.31	0.28
ROYAL BANK OF CANADA	CA	2.89	0.25
AMERICAN EXPRESS	US	2.77	0.24
MORGAN STANLEY	US	2.64	0.23
S&P GLOBAL	US	2.57	0.22
ALLIANZ	DE	2.42	0.21
BLACKROCK	US	2.40	0.21
CAPITAL ONE FINANCIAL	US	2.11	0.18
TORONTO-DOMINION BANK	CA	1.99	0.17
Total		30.19	2.59

COUNTRY WEIGHTS

- United States 34.61%
- Canada 12.91%
- United Kingdom 9.25%
- Japan 6.79%
- Germany 5.43%
- Other 31.01%

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 www.msci.com.