

# MSCI World Select ESG Rating and Trend Leaders Index (EUR)

The MSCI World Select ESG Rating and Trend Leaders Index is based on the parent index, MSCI World Index which covers large and mid-cap stocks across 23 developed markets (DM) countries\*. The index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. Overall the Index targets coverage of 50% of the underlying MSCI World Index.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (EUR) (NOV 2012 – FEB 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Select ESG Rating & Trend Leaders	MSCI World
2023	22.67	20.20
2022	-15.31	-12.34
2021	36.06	31.64
2020	7.46	6.88
2019	31.62	30.76
2018	-2.98	-3.58
2017	7.76	8.10
2016	10.83	11.39
2015	11.92	11.03
2014	20.28	20.14
2013	22.56	21.86

## INDEX PERFORMANCE – GROSS RETURNS (%) (FEB 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World Select ESG Rating & Trend Leaders	4.90	12.61	26.15	8.61	14.27	14.21	12.80		13.58
MSCI World	4.67	11.69	23.07	7.75	13.43	13.37	12.35		13.02

## FUNDAMENTALS (FEB 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.61	24.77	20.42	4.10
1.86	21.67	18.32	3.27

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – FEB 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Select ESG Rating & Trend Leaders	1.01	1.61	10.19	15.12	15.70	13.81	0.89	0.90	0.94	1.03	33.46	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.16	14.31	15.52	13.63	0.88	0.86	0.92	1.00	33.73	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

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

## MSCI World Select ESG Rating and Trend Leaders Index (EUR)

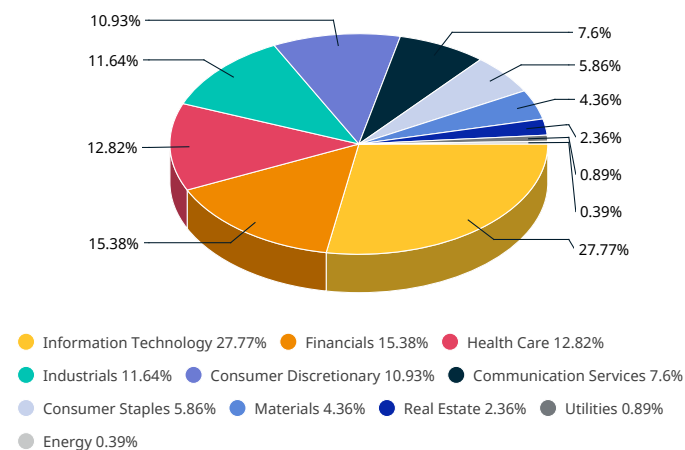
### INDEX CHARACTERISTICS

	MSCI World Select ESG Rating & Trend Leaders	MSCI World
<b>Number of Constituents</b>	733	1,479
	<b>Weight (%)</b>	
<b>Largest</b>	9.46	4.60
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.14	0.07
<b>Median</b>	0.05	0.02

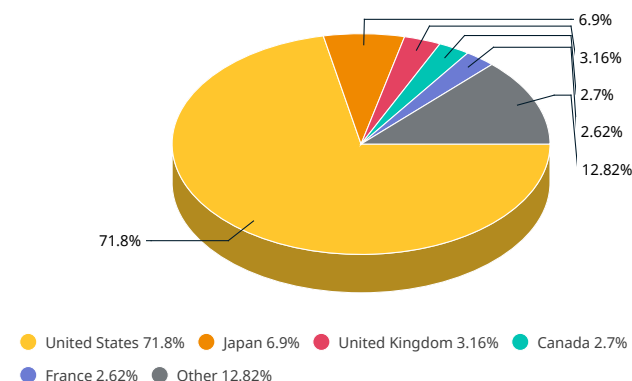
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	9.46	4.60	Info Tech
NVIDIA	US	6.33	3.08	Info Tech
ALPHABET A	US	2.66	1.30	Comm Svcs
ALPHABET C	US	2.37	1.15	Comm Svcs
TESLA	US	1.87	0.91	Cons Discr
VISA A	US	1.47	0.72	Financials
NOVO NORDISK B	DK	1.26	0.61	Health Care
HOME DEPOT	US	1.23	0.60	Cons Discr
ASML HLDG	NL	1.23	0.60	Info Tech
PROCTER & GAMBLE CO	US	1.21	0.59	Cons Staples
<b>Total</b>		<b>29.11</b>	<b>14.16</b>	

### 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 Rating and Trend Leaders Index was launched on Jan 10, 2018. 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.

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