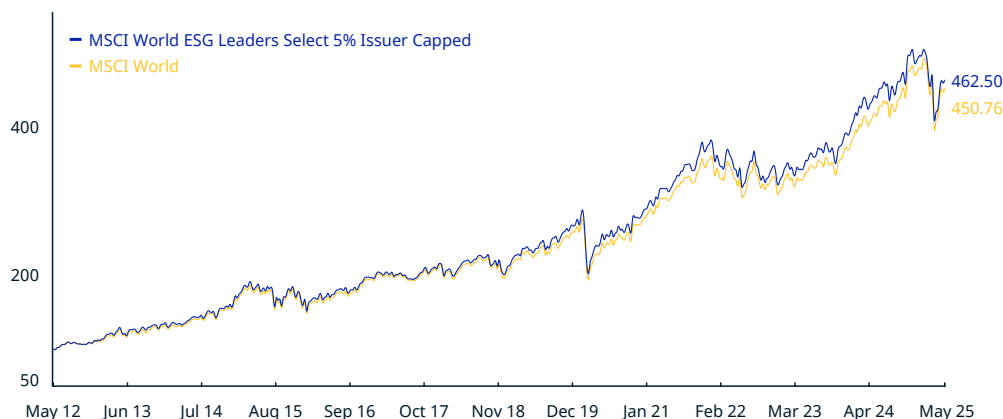


MSCI World ESG Leaders Select 5% Issuer Capped Index (EUR)

The MSCI World ESG Leaders Select 5% Issuer Capped Index captures large and mid-cap stocks across 23 Developed Markets (DM) countries*. The Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a capped version of the MSCI World ESG Leaders Index and limits concentration risk by constraining the maximum weight of a company to 5%. Constituent selection is based on the research provided by MSCI ESG Research.

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

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



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Leaders Select 5% Issuer Capped	MSCI World
2024	24.21	26.60
2023	21.04	19.60
2022	-14.50	-12.78
2021	34.43	31.07
2020	6.59	6.33
2019	30.93	30.02
2018	-2.88	-4.11
2017	7.15	7.51
2016	10.22	10.73
2015	10.60	10.42
2014	19.43	19.50
2013	22.65	21.20

INDEX PERFORMANCE – NET RETURNS (%) (MAY 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World ESG Leaders Select 5% Issuer Capped	6.16	-6.15	5.45	-5.05	10.50	13.15	9.58	12.50
MSCI World	6.06	-6.46	8.74	-4.28	11.02	13.72	9.55	12.27

FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.74	23.29	19.32	3.82
1.78	22.46	19.14	3.49

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

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ESG Leaders Select 5% Issuer Capped	1.00	1.36	12.30	15.10	14.17	14.20	0.56	0.85	0.68	0.95	33.84	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.39	14.93	13.79	14.11	0.60	0.90	0.68	0.94	33.76	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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

MSCI World ESG Leaders Select 5% Issuer Capped Index (EUR)

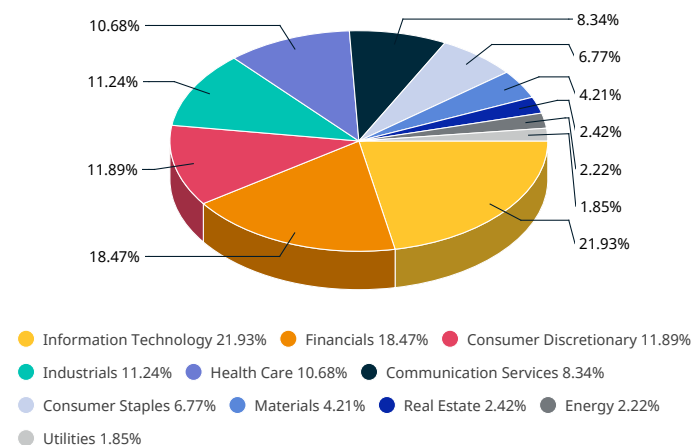
INDEX CHARACTERISTICS

	MSCI World ESG Leaders Select 5% Issuer Capped	MSCI World
Number of Constituents	682	1,353
	Weight (%)	
Largest	5.66	4.56
Smallest	0.01	0.00
Average	0.15	0.07
Median	0.06	0.03

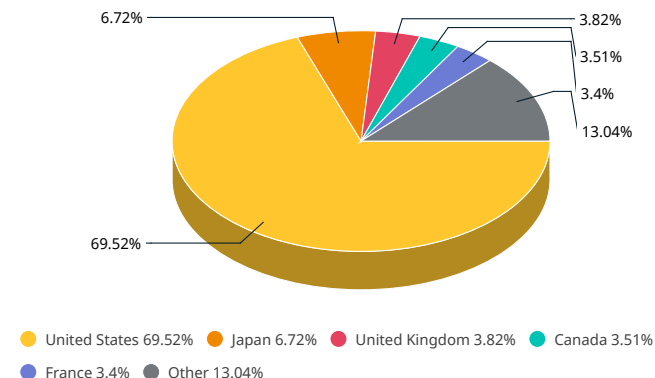
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	5.66	4.48	Info Tech
NVIDIA	4.88	4.56	Info Tech
TESLA	2.98	1.38	Cons Discr
ALPHABET A	2.53	1.38	Comm Svcs
ALPHABET C	2.17	1.19	Comm Svcs
VISA A	1.88	0.87	Financials
LILLY (ELI) & COMPANY	1.77	0.82	Health Care
MASTERCARD A	1.43	0.66	Financials
PROCTER & GAMBLE CO	1.19	0.55	Cons Staples
HOME DEPOT	1.09	0.50	Cons Discr
Total	25.58	16.41	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

*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.

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