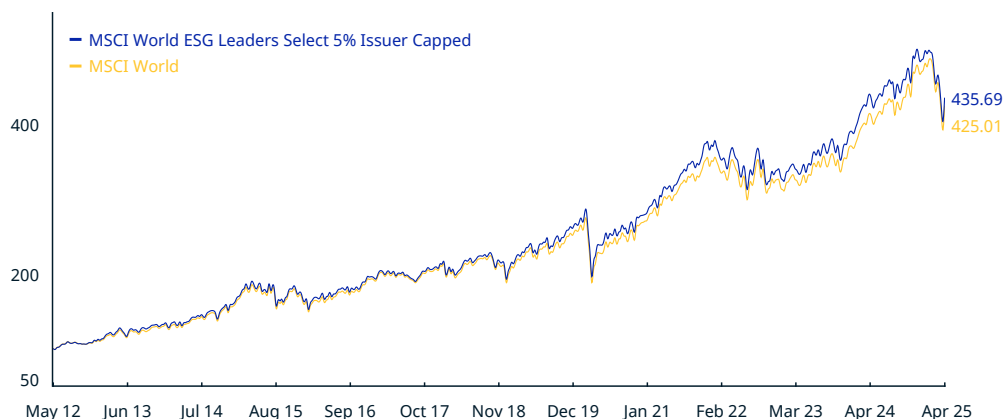


MSCI World ESG Leaders Select 5% Issuer Capped Index (EUR)

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 – APR 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 (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World ESG Leaders Select 5% Issuer Capped	-3.80	-13.12	1.96	-10.55	7.62	12.63	9.23	12.06	
MSCI World	-4.13	-12.48	5.50	-9.74	8.33	13.10	9.18	11.85	

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.84	21.93	18.31	3.63
1.86	21.23	18.09	3.32

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – APR 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	14.86	14.04	14.11	0.40	0.82	0.66	0.92	33.84	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.39	14.68	13.64	14.02	0.44	0.88	0.66	0.91	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)

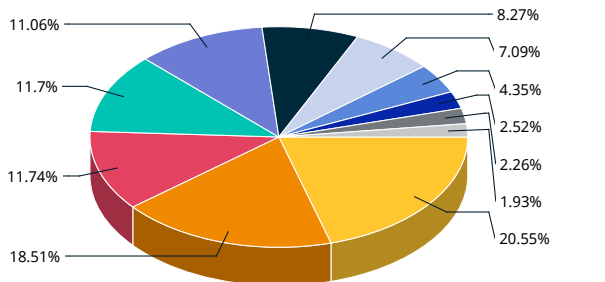
INDEX CHARACTERISTICS

	MSCI World ESG Leaders Select 5% Issuer Capped	MSCI World
Number of Constituents	683	1,352
Weight (%)		
Largest	5.14	4.66
Smallest	0.01	0.00
Average	0.15	0.07
Median	0.06	0.03

TOP 10 CONSTITUENTS

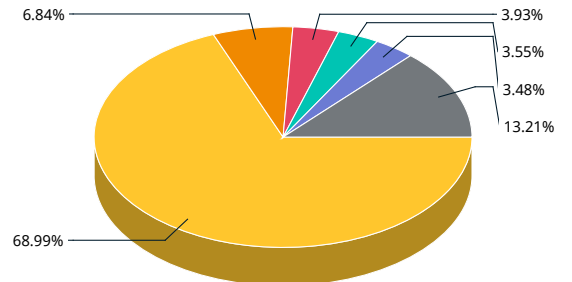
	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	5.14	4.07	Info Tech
NVIDIA	4.16	3.89	Info Tech
TESLA	2.57	1.19	Cons Discr
ALPHABET A	2.47	1.35	Comm Svcs
LILLY (ELI) & COMPANY	2.29	1.06	Health Care
ALPHABET C	2.13	1.17	Comm Svcs
VISA A	1.88	0.87	Financials
MASTERCARD A	1.42	0.65	Financials
PROCTER & GAMBLE CO	1.21	0.56	Cons Staples
HOME DEPOT	1.13	0.52	Cons Discr
Total	24.40	15.33	

SECTOR WEIGHTS



- Information Technology 20.55%
- Financials 18.51%
- Health Care 11.74%
- Consumer Discretionary 11.7%
- Industrials 11.06%
- Communication Services 8.27%
- Consumer Staples 7.09%
- Materials 4.35%
- Real Estate 2.52%
- Energy 2.26%
- Utilities 1.93%

COUNTRY WEIGHTS



- United States 68.99%
- Japan 6.84%
- United Kingdom 3.93%
- France 3.55%
- Canada 3.48%
- Other 13.21%

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.

ABOUT MSCI

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