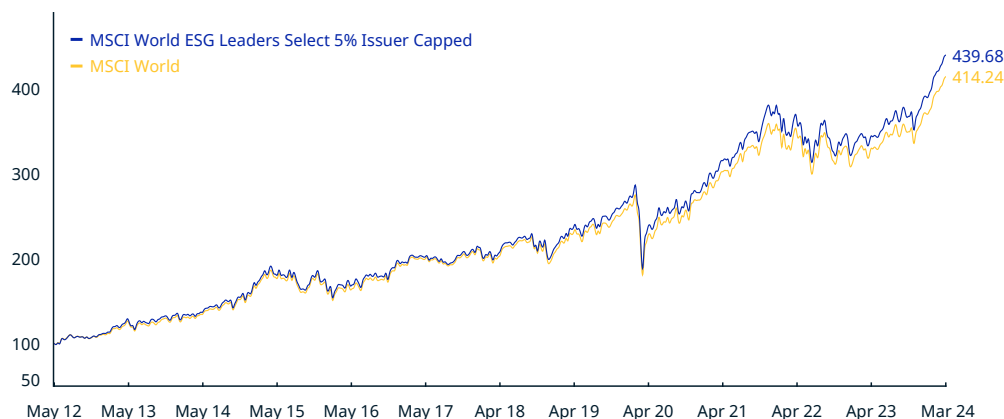


# MSCI World ESG Leaders Select 5% Issuer Capped Index (EUR)

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 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Leaders Select 5% Issuer Capped	MSCI World
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 (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World ESG Leaders Select 5% Issuer Capped	3.65	12.12	27.58	12.12	12.33	13.73	12.52	13.33		1.72	23.77	19.98	3.92
MSCI World	3.42	11.37	25.86	11.37	11.71	12.95	12.09	12.76		1.82	21.97	18.72	3.36

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 29, 2024)

	Beta	Tracking Error (%) <sup>1</sup>	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	1.32	12.91	14.53	15.69	13.75	0.79	0.87	0.92	1.03	33.84	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	13.99	15.54	13.65	0.78	0.83	0.90	1.00	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 ESG Leaders Select 5% Issuer Capped Index (EUR)

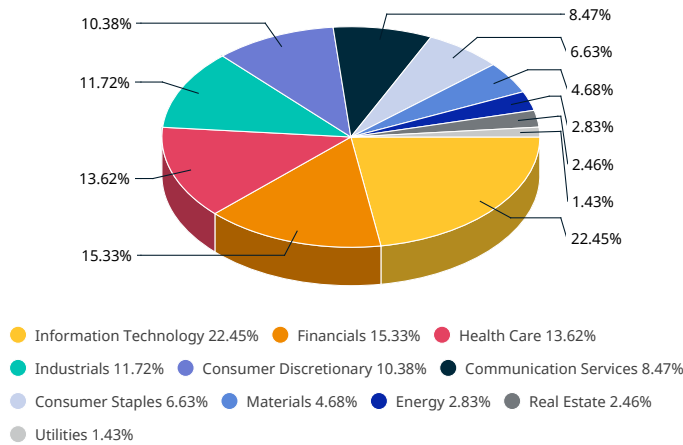
INDEX CHARACTERISTICS

	MSCI World ESG Leaders Select 5% Issuer Capped	MSCI World
Number of Constituents	715	1,465
	Weight (%)	
Largest	5.94	4.57
Smallest	0.00	0.00
Average	0.14	0.07
Median	0.05	0.02

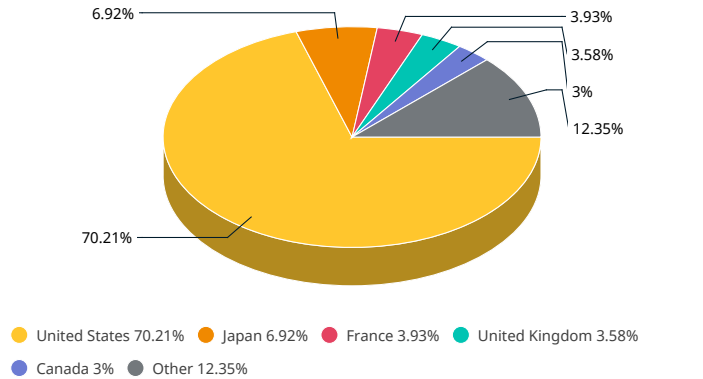
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.94	3.44	Info Tech
MICROSOFT CORP	US	4.97	4.57	Info Tech
ALPHABET A	US	2.73	1.37	Comm Svcs
ALPHABET C	US	2.40	1.21	Comm Svcs
LILLY (ELI) & COMPANY	US	1.99	0.97	Health Care
TESLA	US	1.59	0.77	Cons Discr
VISA A	US	1.40	0.68	Financials
NOVO NORDISK B	DK	1.32	0.64	Health Care
MASTERCARD A	US	1.28	0.62	Financials
ASML HLDG	NL	1.23	0.60	Info Tech
Total		24.85	14.87	

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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