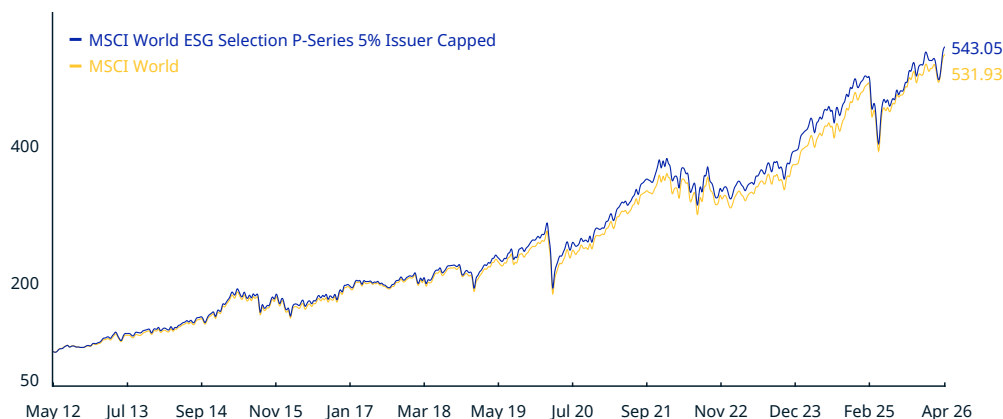


# MSCI World ESG Selection P-Series 5% Issuer Capped Index (EUR)

The MSCI World ESG Selection P-Series 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 Selection 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 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Selection P-Series 5% Issuer Capped	MSCI World
2025	6.11	6.77
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, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World ESG Selection P-Series 5% Issuer Capped	9.31	3.74	24.64	5.06	16.46	11.42	12.31	12.92	
MSCI World	7.64	4.83	25.16	5.80	17.30	11.87	12.38	12.75	

## FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.48	25.25	20.26	4.36
1.56	24.39	19.36	4.00

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – APR 30, 2026)

	Beta	Tracking Error (%)	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 Selection P-Series 5% Issuer Capped	1.01	1.55	21.40	12.57	14.07	13.74	1.05	0.71	0.87	0.97	33.84	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	11.54	13.32	13.44	1.20	0.78	0.89	0.97	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 Selection P-Series 5% Issuer Capped Index (EUR)

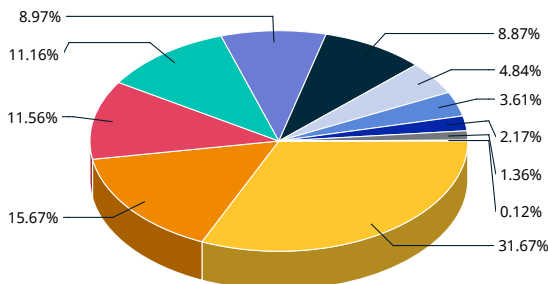
## INDEX CHARACTERISTICS

	MSCI World ESG Selection P-Series 5% Issuer Capped	MSCI World
<b>Number of Constituents</b>	648	1,310
<b>Weight (%)</b>		
<b>Largest</b>	5.58	5.57
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.15	0.08
<b>Median</b>	0.06	0.03

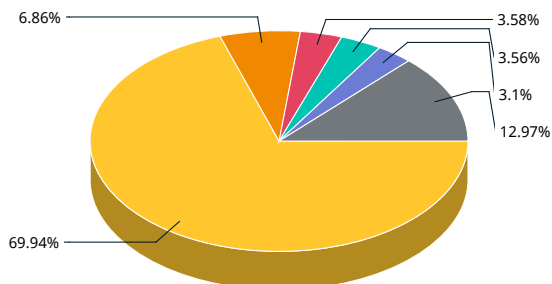
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.58	5.57	Info Tech
MICROSOFT CORP	US	4.98	3.31	Info Tech
ALPHABET A	US	3.36	2.57	Comm Svcs
ALPHABET C	US	2.79	2.13	Comm Svcs
TESLA	US	2.47	1.24	Cons Discr
ADVANCED MICRO DEVICES	US	2.12	0.66	Info Tech
ASML HLDG	NL	2.04	0.64	Info Tech
LILLY (ELI) & COMPANY	US	1.72	0.86	Health Care
INTEL CORP	US	1.57	0.49	Info Tech
VISA A	US	1.27	0.64	Financials
<b>Total</b>		<b>27.91</b>	<b>18.11</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



- Information Technology 31.67%
- Financials 15.67%
- Communication Services 11.56%
- Industrials 11.16%
- Consumer Discretionary 8.97%
- Health Care 8.87%
- Consumer Staples 4.84%
- Materials 3.61%
- Real Estate 2.17%
- Utilities 1.36%
- Energy 0.12%

- United States 69.94%
- Japan 6.86%
- United Kingdom 3.58%
- Canada 3.56%
- France 3.1%
- Other 12.97%

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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