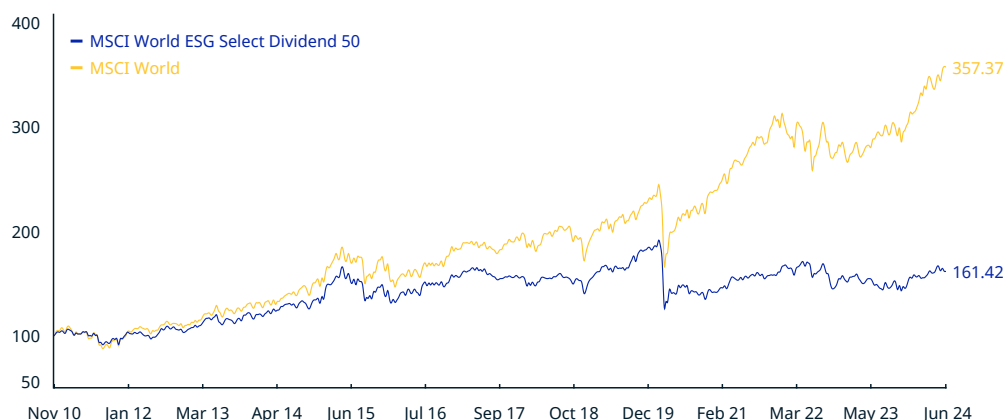


MSCI World ESG Select Dividend 50 Index (EUR)

The MSCI World ESG Select Dividend 50 Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of a quarterly rebalanced portfolio of 50 stocks which exhibit high dividend yield and low volatility characteristics. The index is designed to achieve diversification with country and sector constraints.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (NOV 2010 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Select Dividend 50	MSCI World
2023	3.33	17.64
2022	-8.44	-14.19
2021	16.51	29.26
2020	-22.46	4.64
2019	27.53	27.49
2018	-7.73	-5.92
2017	-0.56	5.50
2016	10.16	8.47
2015	3.82	8.34
2014	13.31	17.21
2013	13.13	18.74
2012	5.61	11.44
2011	-1.54	-4.53

INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2010
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2010	
MSCI World ESG Select Dividend 50	-1.37	-0.22	10.39	3.45	1.34	-0.24	2.22	3.59	
MSCI World	3.25	2.94	20.50	14.21	8.80	11.37	9.91	9.83	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
5.09	16.84	12.70	1.61
1.80	22.07	18.57	3.42

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ESG Select Dividend 50	0.76	7.42	121.38	12.15	14.91	12.80	0.04	0.01	0.22	0.34	35.49	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.25	14.09	15.33	13.72	0.56	0.73	0.74	0.79	33.90	2020-02-19–2020-03-23

¹ Last 12 months ² Based on monthly price returns data ³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World ESG Select Dividend 50 Index (EUR)

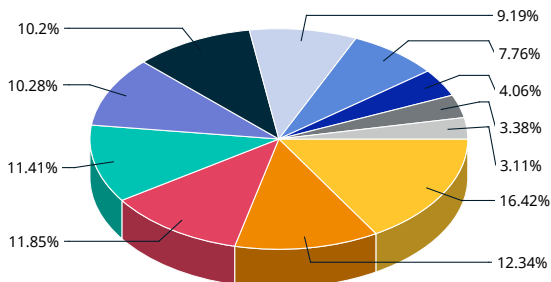
INDEX CHARACTERISTICS

	MSCI World ESG Select Dividend 50	MSCI World
Number of Constituents	50	1,430
	Weight (%)	
Largest	4.38	4.77
Smallest	0.18	0.00
Average	2.00	0.07
Median	2.05	0.02

TOP 10 CONSTITUENTS

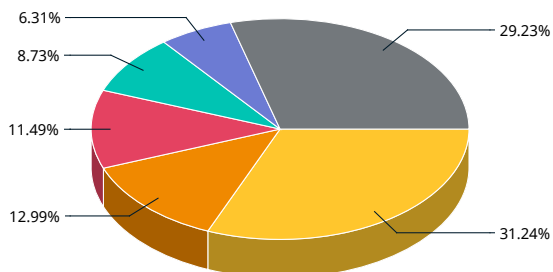
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
PEMBINA PIPELINE	CA	4.38	0.03	Energy
TEXAS INSTRUMENTS	US	4.06	0.27	Info Tech
LYONDELLBASELL INDS A	US	4.02	0.04	Materials
WEC ENERGY GROUP	US	3.92	0.04	Utilities
NORDEA BANK (FI)	FI	3.90	0.06	Financials
GENERAL MILLS	US	3.37	0.05	Cons Staples
KONINKLIJKE KPN	NL	3.11	0.02	Comm Svcs
SWISS RE	CH	2.84	0.06	Financials
MICHELIN	FR	2.83	0.04	Cons Discr
ONEOK	US	2.75	0.07	Energy
Total		35.18	0.68	

SECTOR WEIGHTS



- Financials 16.42%
- Communication Services 12.34%
- Consumer Discretionary 11.85%
- Real Estate 11.41%
- Utilities 10.28%
- Materials 10.2%
- Energy 9.19%
- Consumer Staples 7.76%
- Information Technology 4.06%
- Health Care 3.38%
- Industrials 3.11%

COUNTRY WEIGHTS



- United States 31.24%
- Japan 12.99%
- Canada 11.49%
- Australia 8.73%
- Sweden 6.31%
- Other 29.23%

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

* Developed Markets 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 ESG Select Dividend 50 Index was launched on Nov 16, 2021. 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.

ABOUT MSCI

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