

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 – NOV 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Select Dividend 50	MSCI World
2024	6.72	24.81
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 (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World ESG Select Dividend 50	1.72	0.07	-2.05	0.93	2.22	3.37	1.26	3.52	
MSCI World	-0.37	6.19	5.06	5.84	12.77	11.91	8.98	9.92	

FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
5.20	19.14	14.34	2.14
1.58	24.23	20.25	3.93

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – NOV 28, 2025)

	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	0.71	8.08	117.02	9.05	10.91	12.15	-0.04	0.21	0.12	0.32	35.49	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.37	11.93	13.07	13.48	0.83	0.81	0.66	0.78	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)

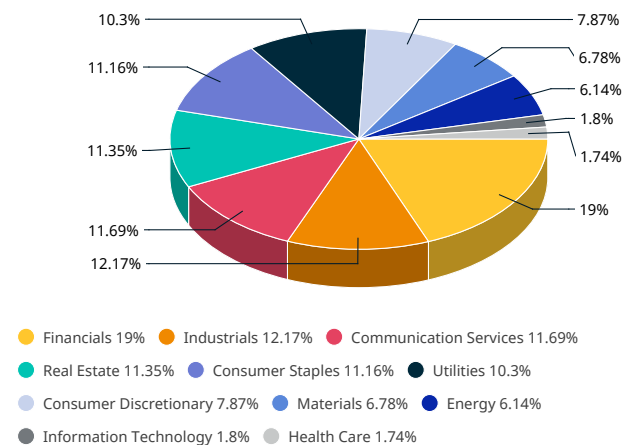
INDEX CHARACTERISTICS

	MSCI World ESG Select Dividend 50	MSCI World
Number of Constituents	50	1,321
	Weight (%)	
Largest	4.79	5.23
Smallest	0.01	0.00
Average	2.00	0.08
Median	1.81	0.03

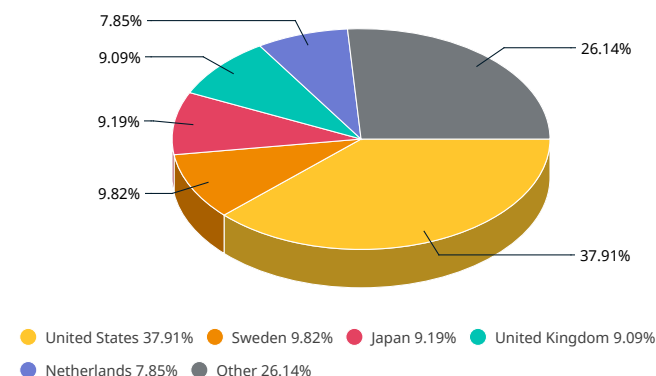
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
GENERAL MILLS	US	4.79	0.03	Cons Staples
EVONIK INDUSTRIES	DE	4.60	0.00	Materials
SVENSKA HANDELSBK A	SE	4.29	0.02	Financials
LEGAL & GENERAL GROUP	GB	4.07	0.02	Financials
ONEOK	US	3.79	0.06	Energy
TELIA CO	SE	3.58	0.01	Comm Svcs
KONINKLIJKE KPN	NL	3.53	0.02	Comm Svcs
EXELON CORP	US	3.10	0.06	Utilities
PAYCHEX	US	3.09	0.04	Industrials
LAND SECURITIES GROUP	GB	2.93	0.01	Real Estate
Total		37.76	0.28	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2025 MSCI Inc. All rights reserved.

