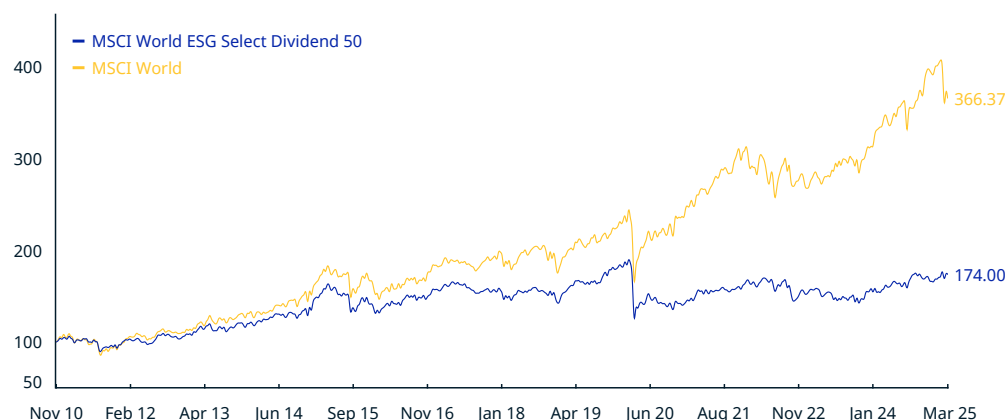# MSCI World ESG Select Dividend 50 Index (EUR)

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 – MAR 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 (%) (MAR 31, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI World ESG Select Dividend 50	-1.38	4.49	7.55	4.49	1.74	5.02	0.96	3.94
MSCI World	-8.19	-6.19	5.53	-6.19	6.98	14.75	7.56	9.48

FUNDAMENTALS (MAR 31, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
	5.01	17.42	14.33	1.95
	1.83	21.47	18.15	3.38

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – MAR 31, 2025)

| | Beta | Tracking Error (%) | Turnover (%) [1] | ANNUALIZED STD DEV (%) [2] | | | SHARPE RATIO [2,3] | | | | MAXIMUM DRAWDOWN | |
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2010	(%)	Period YYYY-MM-DD
MSCI World ESG Select Dividend 50	0.72	7.92	137.09	12.34	11.70	12.63	-0.00	0.37	0.10	0.35	35.49	2020-02-19—2020-03-23
MSCI World	1.00	0.00	2.39	14.63	14.16	13.98	0.36	0.95	0.56	0.75	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

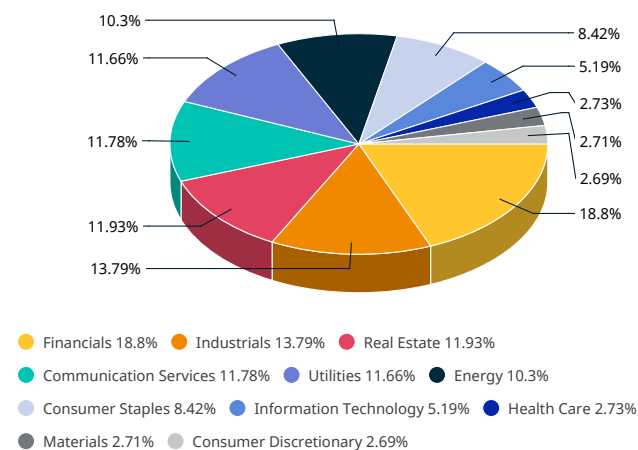# MSCI World ESG Select Dividend 50 Index (EUR)

INDEX CHARACTERISTICS

	MSCI World ESG Select Dividend 50	MSCI World
Number of Constituents	50	1,352
Weight (%)		
Largest	5.18	4.91
Smallest	0.14	0.00
Average	2.00	0.07
Median	2.07	0.03

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
PEMBINA PIPELINE	CA	5.18	0.03	Energy
KONINKLIJKE KPN	NL	3.92	0.02	Comm Srvcs
SNAM	IT	3.66	0.02	Utilities
GENERAL MILLS	US	3.61	0.05	Cons Staples
CAPITALAND ASCENDAS REIT	SG	3.51	0.01	Real Estate
INTESA SANPAOLO	IT	3.34	0.11	Financials
CONAGRA BRANDS	US	3.24	0.02	Cons Staples
KEYERA	CA	2.92	0.01	Energy
AUTOMATIC DATA PROCESS	US	2.92	0.18	Industrials
CROWN CASTLE	US	2.90	0.07	Real Estate
Total		35.19	0.53	

SECTOR WEIGHTS

- ● Financials 18.8%
- ● Industrials 13.79%
- ● Real Estate 11.93%
- ● Communication Services 11.78%
- ● Utilities 11.66%
- ● Energy 10.3%
- ● Consumer Staples 8.42%
- ● Information Technology 5.19%
- ● Health Care 2.73%
- ● Materials 2.71%
- ● Consumer Discretionary 2.69%

COUNTRY WEIGHTS

- ● United States 32.1%
- ● Japan 12.05%
- ● United Kingdom 8.96%
- ● Netherlands 8.61%
- ● Canada 8.24%
- ● Other 30.04%
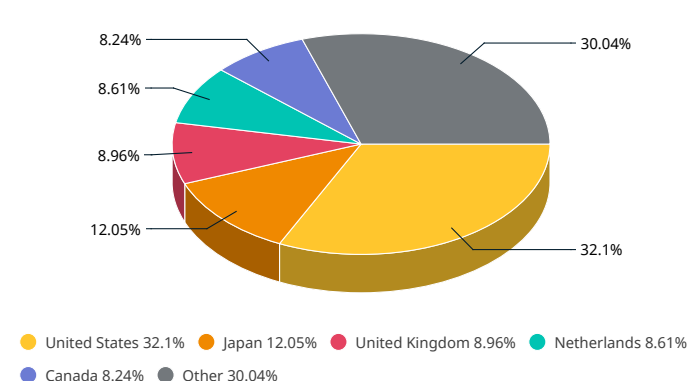
The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

* 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.

MSCI

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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