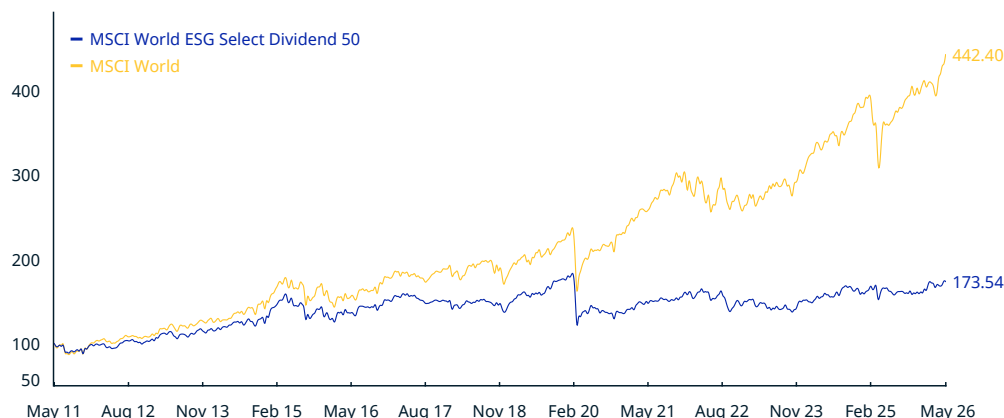


MSCI World ESG Select Dividend 50 Index (EUR)

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) (MAY 2011 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Select Dividend 50	MSCI World
2025	0.24	5.35
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

INDEX PERFORMANCE – PRICE RETURNS (%) (MAY 29, 2026)

	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	1.41	-0.16	4.67	7.91	7.15	3.31	2.30	3.87	
MSCI World	4.92	8.01	22.49	10.51	16.64	11.36	10.73	10.26	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
5.25	18.81	15.08	2.25
1.53	24.74	19.60	4.14

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – MAY 29, 2026)

	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	0.70	8.20	112.40	8.46	10.80	12.20	0.52	0.18	0.19	0.34	35.49	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	11.72	13.45	13.50	1.13	0.73	0.77	0.80	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)

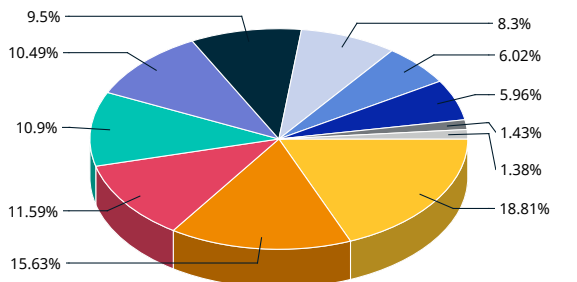
INDEX CHARACTERISTICS

	MSCI World ESG Select Dividend 50	MSCI World
Number of Constituents	50	1,308
Weight (%)		
Largest	5.43	5.64
Smallest	0.08	0.00
Average	2.00	0.08
Median	1.60	0.03

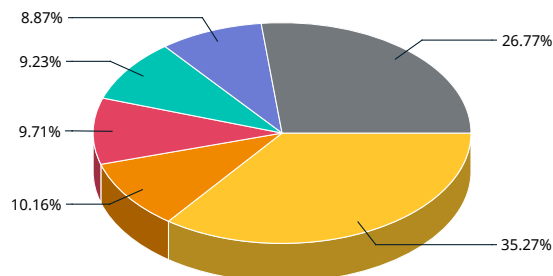
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
EVONIK INDUSTRIES	DE	5.43	0.01	Materials
TRANSURBAN GROUP	AU	5.02	0.04	Industrials
LEGAL & GENERAL GROUP	GB	4.82	0.02	Financials
SVENSKA HANDELSBK A	SE	4.74	0.02	Financials
APA GROUP	AU	4.69	0.01	Utilities
TELIA CO	SE	4.53	0.01	Comm Svcs
PAYCHEX	US	4.39	0.03	Industrials
ONEOK	US	4.05	0.06	Energy
GENERAL MILLS	US	3.81	0.02	Cons Staples
EXELON CORP	US	3.23	0.05	Utilities
Total		44.71	0.28	

SECTOR WEIGHTS



COUNTRY WEIGHTS



- Financials 18.81%
- Industrials 15.63%
- Communication Services 11.59%
- Utilities 10.9%
- Real Estate 10.49%
- Consumer Staples 9.5%
- Materials 8.3%
- Consumer Discretionary 6.02%
- Energy 5.96%
- Health Care 1.43%
- Information Technology 1.38%

- United States 35.27%
- Sweden 10.16%
- Australia 9.71%
- Japan 9.23%
- United Kingdom 8.87%
- Other 26.77%

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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