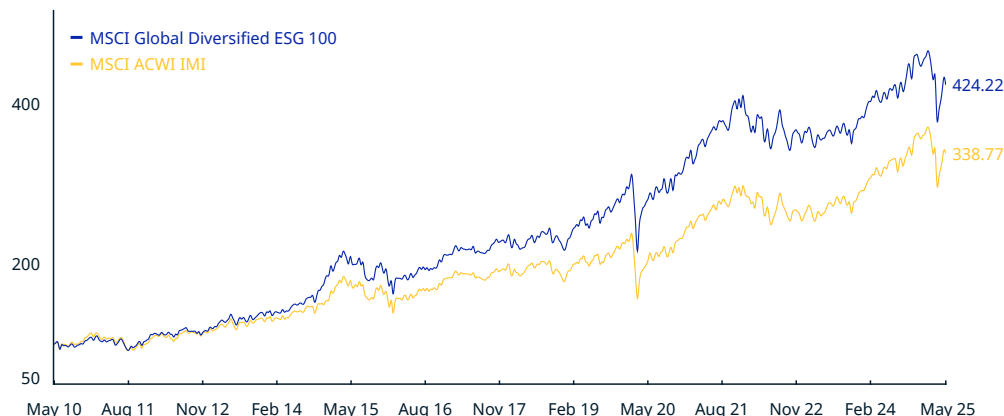


# MSCI Global Diversified ESG 100 Index (EUR)

The MSCI Global Diversified ESG 100 Index aims to represent the performance of a quarterly rebalanced portfolio of 100 stocks which belong to USA, Asia Pacific, Europe and China Universe and have higher than average ESG scores.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (MAY 2010 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Global Diversified ESG 100	MSCI ACWI IMI
2024	16.48	22.26
2023	9.47	15.43
2022	-14.14	-14.58
2021	27.64	25.36
2020	12.38	4.91
2019	31.14	26.14
2018	-4.15	-7.34
2017	8.37	6.86
2016	8.72	9.36
2015	4.12	6.90
2014	31.43	15.98
2013	20.42	15.83
2012	9.22	12.03
2011	2.25	-6.86

## INDEX PERFORMANCE – PRICE RETURNS (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2009	FUNDAMENTALS (MAY 30, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Global Diversified ESG 100	4.81	-7.56	4.36	-5.10	4.82	8.65	7.48	11.11		2.05	20.94	17.64	3.25
MSCI ACWI IMI	5.69	-6.53	6.35	-4.89	7.73	10.83	6.68	9.78		1.90	21.38	17.82	2.91

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 29, 2009	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Global Diversified ESG 100	56.41	12.97	12.49	13.10	0.22	0.62	0.58	0.91	31.12	2020-02-19–2020-03-23
MSCI ACWI IMI	2.30	14.42	13.15	13.86	0.40	0.74	0.50	0.77	34.35	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI Global Diversified ESG 100 Index (EUR)

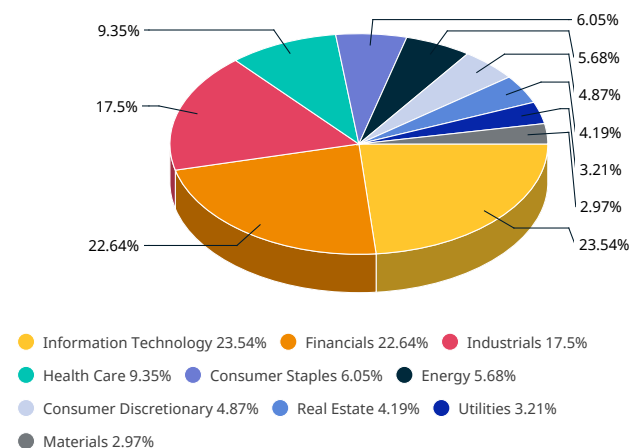
### INDEX CHARACTERISTICS

MSCI Global Diversified ESG 100	
<b>Number of Constituents</b>	100
<b>Mkt Cap (EUR Millions)</b>	
<b>Index</b>	16,653,065.97
<b>Largest</b>	218,921.32
<b>Smallest</b>	94,530.13
<b>Average</b>	166,530.66
<b>Median</b>	167,865.29

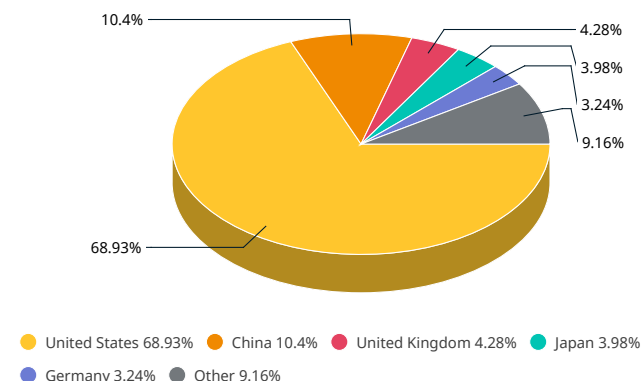
### TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
INTUIT	US	218.92	1.31	Info Tech
BANCO SANTANDER	ES	215.56	1.29	Financials
MCKESSON CORP	US	202.26	1.21	Health Care
TRANE TECHNOLOGIES	US	199.78	1.20	Industrials
UNILEVER PLC (GB)	GB	195.34	1.17	Cons Staples
ALLIANZ	DE	193.76	1.16	Financials
AMERICAN TOWER CORP	US	190.81	1.15	Real Estate
LOCKHEED MARTIN CORP	US	189.67	1.14	Industrials
MICROSOFT CORP	US	189.37	1.14	Info Tech
JOHNSON CONTROLS (NEW)	US	188.53	1.13	Industrials
<b>Total</b>		<b>1,984.00</b>	<b>11.91</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



The MSCI Global Diversified ESG 100 Index was launched on Apr 30, 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.

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