

MSCI World Select ESG Rating and Trend Leaders Index (USD)

The MSCI World Select ESG Rating and Trend Leaders Index is based on the parent index, MSCI World Index which covers large and mid-cap stocks across 23 developed markets (DM) countries*. The index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. Overall the Index targets coverage of 50% of the underlying MSCI World Index.

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2012 – JUN 2020)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select ESG Rating & Trend Leaders	MSCI World
2019	29.24	28.40
2018	-7.64	-8.20
2017	22.68	23.07
2016	7.61	8.15
2015	0.48	-0.32
2014	5.62	5.50
2013	28.09	27.37

INDEX PERFORMANCE – GROSS RETURNS (%) (JUN 30, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2012	
MSCI World Select ESG Rating & Trend Leaders	2.81	20.02	5.81	-3.55	8.45	7.98	na	10.38	
MSCI World	2.69	19.54	3.40	-5.48	7.29	7.50	na	9.74	

FUNDAMENTALS (JUN 30, 2020)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Select ESG Rating & Trend Leaders	2.03	20.53	20.76	2.84
MSCI World	2.17	20.61	20.18	2.49

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – JUN 30, 2020)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World Select ESG Rating & Trend Leaders	1.00	1.16	8.47	16.12	14.40	na	0.47	0.52	na	0.76	33.67	2020-02-19–2020-03-23
MSCI World	1.00	0.00	3.06	16.25	14.44	na	0.40	0.48	na	0.72	33.99	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

³ Based on ICE LIBOR 1M

*DM 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 Select ESG Rating and Trend Leaders Index was launched on Jan 10, 2018. Data prior to the launch date is back-tested data (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.

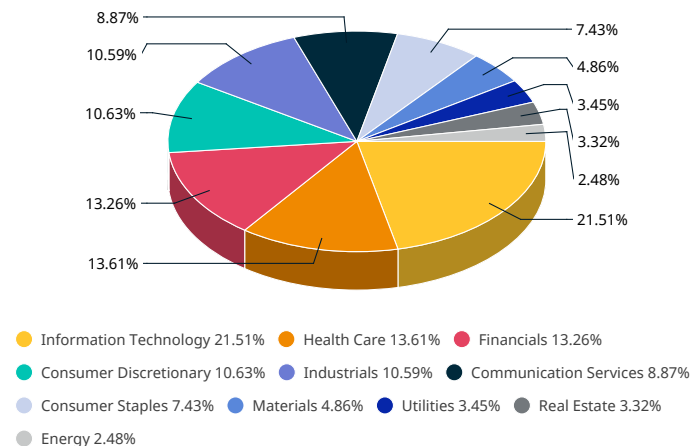
INDEX CHARACTERISTICS

	MSCI World Select ESG Rating & Trend Leaders	MSCI World
Number of Constituents	827	1,603
	Weight (%)	
Largest	7.12	3.82
Smallest	0.01	0.00
Average	0.12	0.06
Median	0.05	0.02

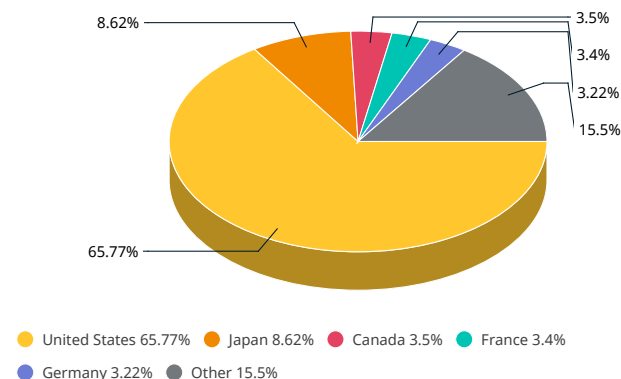
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	7.12	3.52	Info Tech
ALPHABET C	2.10	1.04	Comm Svcs
ALPHABET A	2.06	1.02	Comm Svcs
VISA A	1.60	0.79	Info Tech
PROCTER & GAMBLE CO	1.43	0.71	Cons Staples
HOME DEPOT	1.32	0.65	Cons Discr
INTEL CORP	1.24	0.61	Info Tech
NVIDIA	1.13	0.56	Info Tech
VERIZON COMMUNICATIONS	1.10	0.55	Comm Svcs
ADOBE	1.02	0.50	Info Tech
Total	20.11	9.93	

SECTOR WEIGHTS



COUNTRY WEIGHTS



INDEX METHODOLOGY

The MSCI World Select ESG Rating and Trend Leaders Index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. MSCI ESG Ratings provides an overall company ESG rating - a seven point scale from 'AAA' to 'CCC'. In addition, the product provides scores and percentiles indicating how well a company manages each key issue relative to industry peers.

The MSCI World Select ESG Rating and Trend Leaders Index ('regional Index') targets 50% of the free float-adjusted market capitalization within each Global Industry Classification Standard (GICS®) sector of the underlying MSCI Parent Index. The Index is reconstituted on an annual basis in May to coincide with the May Semi-Annual Index Review of the Parent Index, and the changes are implemented at the end of May.

ABOUT MSCI

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