

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.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2012 – MAR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select ESG Rating & Trend Leaders	MSCI World
2024	19.04	19.19
2023	26.97	24.42
2022	-20.52	-17.73
2021	26.46	22.35
2020	17.13	16.50
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 (%) (MAR 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World Select ESG Rating & Trend Leaders	-4.68	-4.24	3.48	-4.24	7.29	16.22	10.06	11.28	
MSCI World	-4.40	-1.68	7.50	-1.68	8.10	16.67	10.07	11.09	

FUNDAMENTALS (MAR 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.64	23.29	18.95	4.09
1.83	21.47	18.15	3.38

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – MAR 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Select ESG Rating & Trend Leaders	1.01	1.66	8.45	17.22	16.73	15.24	0.25	0.83	0.58	0.71	33.67	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.39	16.74	16.35	15.06	0.30	0.87	0.59	0.70	33.99	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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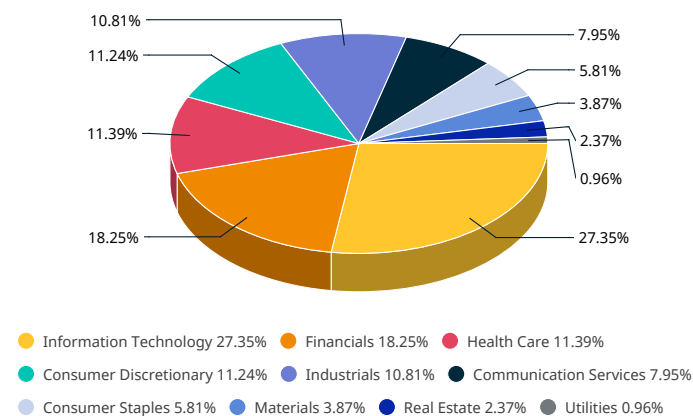
INDEX CHARACTERISTICS

	MSCI World Select ESG Rating & Trend Leaders	MSCI World
Number of Constituents	701	1,352
	Weight (%)	
Largest	8.07	4.91
Smallest	0.00	0.00
Average	0.14	0.07
Median	0.05	0.03

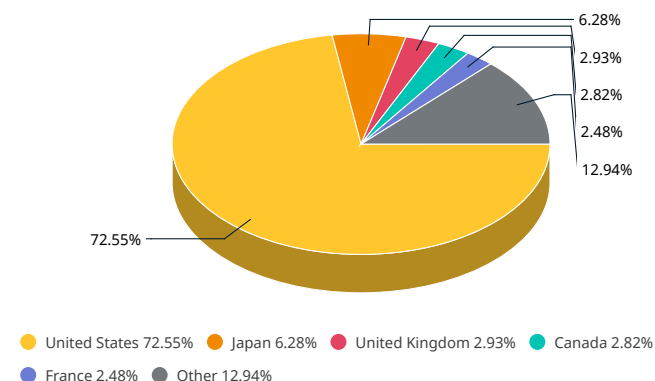
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	8.07	3.90	Info Tech
MICROSOFT CORP	8.06	3.89	Info Tech
ALPHABET A	2.75	1.33	Comm Svcs
ALPHABET C	2.36	1.14	Comm Svcs
TESLA	2.28	1.10	Cons Discr
VISA A	1.84	0.89	Financials
PROCTER & GAMBLE CO	1.22	0.59	Cons Staples
ABBVIE	1.13	0.54	Health Care
HOME DEPOT	1.11	0.53	Cons Discr
COCA COLA (THE)	0.89	0.43	Cons Staples
Total	29.69	14.35	

SECTOR WEIGHTS



COUNTRY WEIGHTS



*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 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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