

# MSCI World ESG Yield Select Variance Index (EUR)

The MSCI World ESG Yield Select Variance Index is a custom index based on the MSCI World Index, its parent index that includes large and mid-cap stocks across 23 Developed Markets (DM) countries\*. MSCI World ESG Yield Select Variance Index utilizes data from MSCI ESG Research to provide exposure to companies with high environmental, social and governance (ESG) performance relative to their sector peers within the MSCI World universe. The Index incorporates screening for high yielding stocks and low volatility stocks relative to their peer constituents. The index constituents are weighted using optimization in accordance with the MSCI Minimum Volatility Indexes methodology.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2011 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Yield Select Variance	MSCI World
2025	12.27	6.77
2024	11.61	26.60
2023	6.76	19.60
2022	0.94	-12.78
2021	20.04	31.07
2020	-16.09	6.33
2019	23.98	30.02
2018	-2.11	-4.11
2017	2.54	7.51
2016	8.85	10.73
2015	10.75	10.42
2014	24.17	19.50
2013	11.72	21.20
2012	8.80	14.05

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Aug 31, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World ESG Yield Select Variance	-0.18	-1.80	11.50	8.64	12.21	10.15	6.71	8.72	
MSCI World	5.10	8.55	24.02	11.20	18.27	13.01	12.56	12.63	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
5.03	17.03	14.41	1.74
1.53	24.74	19.60	4.14

## INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Aug 31, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ESG Yield Select Variance	0.57	9.05	99.02	7.42	8.65	10.68	1.20	0.95	0.60	0.82	34.68	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	11.72	13.43	13.48	1.25	0.84	0.90	0.97	33.76	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

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

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

# MSCI World ESG Yield Select Variance Index (EUR)

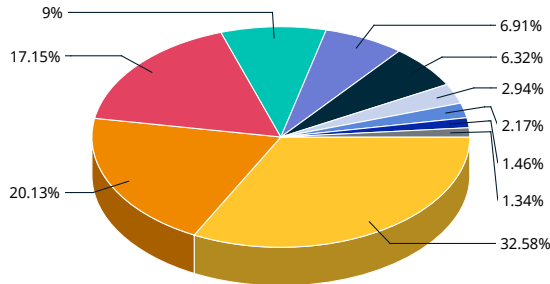
## INDEX CHARACTERISTICS

	MSCI World ESG Yield Select Variance	MSCI World
<b>Number of Constituents</b>	63	1,308
	Weight (%)	
<b>Largest</b>	3.51	5.64
<b>Smallest</b>	0.25	0.00
<b>Average</b>	1.59	0.08
<b>Median</b>	1.46	0.03

## TOP 10 CONSTITUENTS

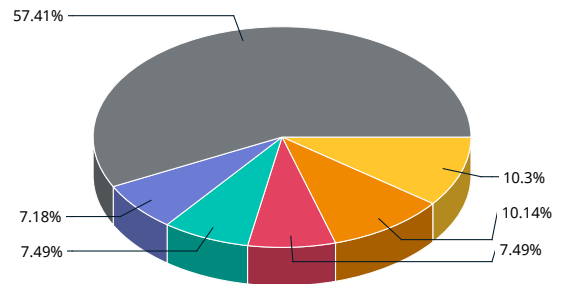
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
POSTE ITALIANE	IT	3.51	0.01	Financials
SOFTBANK CORP	JP	3.35	0.04	Comm Svcs
HKT TRUST AND HKT	HK	3.16	0.01	Comm Svcs
SINO LAND	HK	2.96	0.01	Real Estate
KONINKLIJKE KPN	NL	2.81	0.02	Comm Svcs
BANK NOVA SCOTIA	CA	2.63	0.11	Financials
BANQUE CANTONALE VAUDOIS	CH	2.61	0.00	Financials
ENDESA	ES	2.59	0.01	Utilities
HONGKONG CHINA GAS	HK	2.48	0.01	Utilities
MERIDIAN ENERGY	NZ	2.44	0.01	Utilities
<b>Total</b>		<b>28.54</b>	<b>0.24</b>	

## SECTOR WEIGHTS



- Financials 32.58%
- Utilities 20.13%
- Communication Services 17.15%
- Real Estate 9%
- Industrials 6.91%
- Consumer Staples 6.32%
- Consumer Discretionary 2.94%
- Energy 2.17%
- Materials 1.46%
- Health Care 1.34%

## COUNTRY WEIGHTS



- United States 10.3%
- Hong Kong SAR China 10.14%
- Japan 7.49%
- Italy 7.49%
- Canada 7.18%
- Other 57.41%

\* 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.

## ABOUT MSCI

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