Index Factsheet

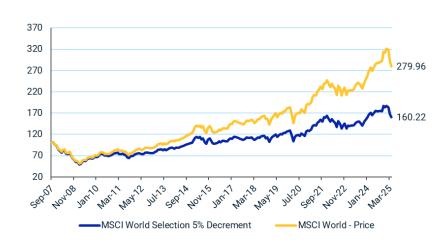
# MSCI World Selection 5% Decrement Index (EUR)

The MSCI World Selection 5% Decrement Index is based on MSCI World Selection Index, its parent index and provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. The MSCI World Selection Index consists of large and mid-cap companies in 23 developed markets countries\*. The Index is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The parent index is a member of the MSCI Selection Index series. Constituent selection is based on data from MSCI ESG Research. The index applies a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

For a complete description of the index methodology, please see Index methodology - MSCI.

## **Cumulative index performance**

EUR RETURNS SEP 2007 - APRIL 2025



#### **Annual performance (%)**

YEAR	MSCI World Selection 5% Decrement	MSCI World - Price
2024	18.97	24.81
2023	15.26	17.64
2022	-18.47	-14.19
2021	27.63	29.26
2020	0.60	4.64
2019	24.15	27.49
2018	-7.88	-5.92
2017	1.10	5.50
2016	5.07	8.47
2015	4.79	8.34
2014	13.60	17.21
2013	16.10	18.74
2012	7.20	11.45
2011	-7.01	-4.53
2010	12.60	17.16

ANNUALIZED RETURN

# **Index performance**

EUR RETURNS (%) APRIL 30, 2025

INDEX	1 Month	3 Months	1 Year	Year to Date	3 Years	5 Years	10 Years	Since Sep 30, 2007
MSCI World Selection 5% Decrement	-4.12	-14.14	-3.17	-12.81	2.15	6.97	3.71	2.72
MSCI World - Price	-4.27	-12.87	4.03	-10.19	6.66	11.40	7.32	6.03

## Index risk and return characteristics

(%) APRIL 30, 2025

		ANNUALIZED STANDARD DEVIATION (%)		
INDEX	3 Years	5 Years	10 Years	Since Sep 30, 2007
MSCI World Selection 5% Decrement	14.73	13.94	13.92	13.81
MSCI World - Price	14.72	13.65	14.04	13.86

<sup>\*</sup> 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.

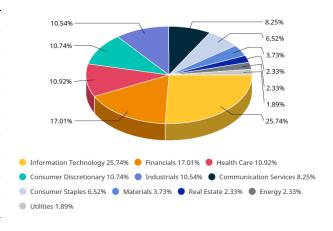


#### MSCI World Selection Index

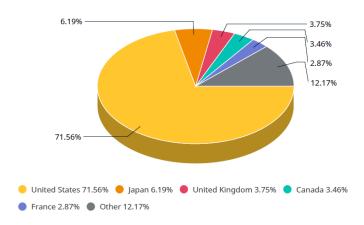
### **Top 10 constituents**

	Sector	Index Wt. (%)
MICROSOFT CORP	Info Tech	7.96
NVIDIA	Info Tech	7.61
ALPHABET A	Comm Srvcs	2.65
TESLA	Cons Discr	2.32
ALPHABET C	Comm Srvcs	2.28
LILLY (ELI) & COMPANY	Health Care	2.07
VISA A	Financials	1.70
MASTERCARD A	Financials	1.28
PROCTER & GAMBLE CO	Cons Staples	1.09
JOHNSON & JOHNSON	Health Care	1.07
Total		30.04

## **Sector Weights**



## **Country Weights**



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With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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