

# MSCI World Custom ESG Index (USD)

The MSCI World Custom ESG Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)\* countries. The index is a custom index based on customized ESG screening criteria selected by Northern Trust. It aims to exclude companies that do not comply with UN Global Compact Principles, are involved in the production or sale of tobacco products, are involved in for profit prisons or are involved in the production of controversial weapons.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (JUN 2010 – JUN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Custom ESG	MSCI World
2024	17.26	17.00
2023	22.50	21.77
2022	-20.55	-19.46
2021	20.53	20.14
2020	15.90	14.06
2019	25.67	25.19
2018	-9.98	-10.44
2017	20.65	20.11
2016	4.76	5.32
2015	-2.57	-2.74
2014	3.54	2.93
2013	24.55	24.10
2012	13.98	13.18
2011	-8.67	-7.61

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2007
MSCI World Custom ESG	4.24	10.99	14.01	7.90	16.46	12.68	8.93	5.49
MSCI World	4.22	10.96	14.66	8.59	16.50	12.83	8.78	5.34

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2007 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2007	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Custom ESG	1.01	0.60	3.66	15.28	16.00	15.25	0.78	0.66	0.51	0.32	58.77	2007-12-10–2009-03-09
MSCI World	1.00	0.00	2.37	15.12	15.86	15.16	0.79	0.67	0.50	0.31	58.04	2007-12-10–2009-03-09

<sup>1</sup> Last 12 months

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

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

MSCI World Custom ESG Index (USD)

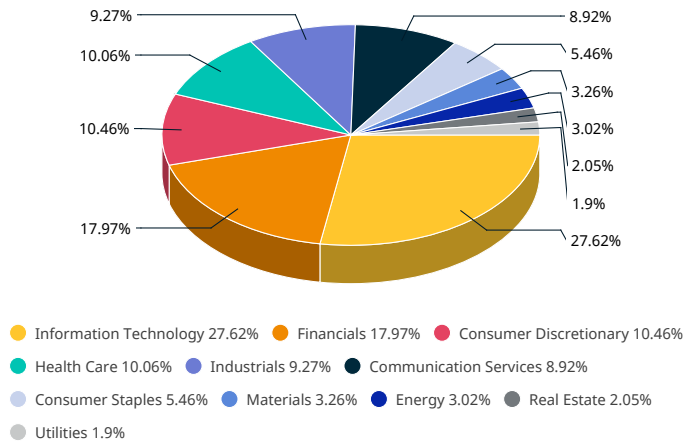
INDEX CHARACTERISTICS

	MSCI World Custom ESG	MSCI World
Number of Constituents	1,236	1,325
Weight (%)		
Largest	5.41	5.12
Smallest	0.00	0.00
Average	0.08	0.08
Median	0.03	0.03

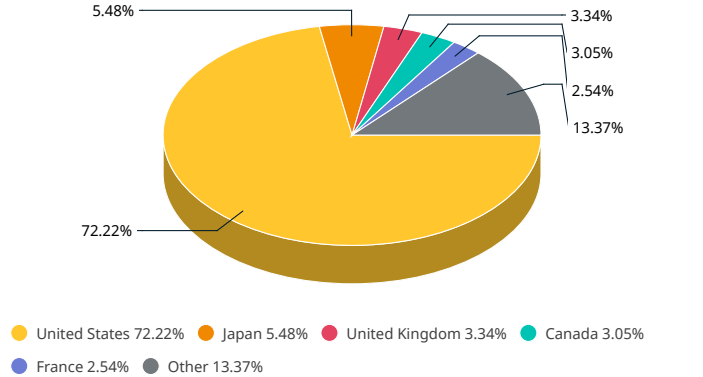
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.41	5.12	Info Tech
MICROSOFT CORP	4.93	4.66	Info Tech
APPLE	4.33	4.09	Info Tech
AMAZON.COM	2.94	2.78	Cons Discr
META PLATFORMS A	2.27	2.15	Comm Srvcs
BROADCOM	1.73	1.63	Info Tech
ALPHABET A	1.44	1.36	Comm Srvcs
TESLA	1.29	1.22	Cons Discr
ALPHABET C	1.23	1.17	Comm Srvcs
JPMORGAN CHASE & CO	1.14	1.08	Financials
Total	26.71	25.26	

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 Custom ESG Index was launched on Aug 08, 2013. 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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